

United States Bankruptcy Court
Southern District of New York

In re:

RESIDENTIAL CAPITAL, LLC, ET. AL.
Debtors

CASE NO. 12-12020(MC)

Chapter 11

Claim No: 3480 Everest Reinsurance (Bermuda), Ltd.

General Unsecured: \$2,755,072.23 (to be revised by amended claim to \$681,454.92)

Claimant's Opposition to Notice of Hearing on Tenth Omnibus Objection to Claims (Facially Defective and Time – Barred Securities Claims).

Please take Notice that the undersigned files its Opposition to the Notice of Hearing on Tenth Omnibus Objection to Claims (Facially Defective and Time – Barred Securities Claims).

Response

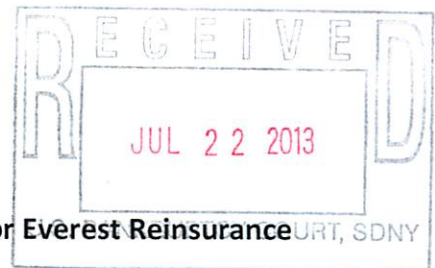
The name of the claimant and basis for the amount of the claim. Claimant is Everest

Reinsurance (Bermuda), Ltd. Basis for the Claim: See attached memorandum stating basis for the Claim.

Why the claim should not be disallowed. See attached memorandum stating basis for the claim

All documentation or other evidence of the claim:

1. Exhibit A – Original copies of purchase confirmations for Everest Reinsurance (Bermuda), Ltd. purchased of RESCAP by and received from Deutsche Bank on behalf of claimant: Everest Reinsurance (Bermuda), Ltd. Exhibit A (two pages).



2. Exhibit B - Everest Reinsurance (Bermuda), Ltd. (two pages) Total sales proceeds RESCAP as follows: \$1,345,324.97 (p. 1)(comprised of \$1,341,070.78 principal and \$4,254,.19 interest) and \$891,189.91 (comprised of \$888,371.48, principal and \$2,818.13, interest) (p. 2). Attached also is broker (Citi) trade confirmation for sale.
3. Exhibit C Position Statement for Everest Reinsurance (Bermuda), Ltd. - Original face value \$9,057,500.00 (p. 1) pay down factor is .182970097 (p.3) equals \$1,657,251.65 and Everest Reinsurance (Bermuda), Ltd. – Original face value \$6,000,000.00 (p.2) pay down factor is .182970097 (p.3 equals \$1,097,820.58. Position Statement shows par value at the date of Proof of Claim.
4. Exhibit D: Computation of Claim Everest Reinsurance (Bermuda), Ltd.

Computation A: (Exhibit D -1)

Purchase Cost	\$6,021,471.01	
Monthly Pay down	(4,765,343.87)	
Amortization	(91,157,84)	
BV @ Disposal	1,164,969.30	
Sales Proceeds	888,371.48	
Realized Loss		(276,597.82)

Computation B: (Exhibit D – 2)

Purchase Cost	\$9,089,912.28	
Monthly Pay down	(7,193,683.71)	
Amortization	(150,300.69)	
BV @ Disposal	1,745,927.88	

Sales Proceeds 1,341,070.78

Realized Loss (404,857.10)

Claimed loss for Everest Reinsurance (Bermuda), Ltd. \$681,454.92

Arnold Braun

Associate General Counsel

Everest Reinsurance Company on behalf of Everest Reinsurance (Bermuda), Ltd.

477 Martinsville Road

P.O. Box 830

Liberty Corner, New Jersey 07938-0830

Concise Statement with Memorandum

The Creditor hereby gives notice of its opposition to disallowance of its Proof of Claim. Inclusive of this additional documentation, Creditor has fulfilled its burden of persuasion as the holder of a Proof of Claim thereby establishing its prima facie validity of its claim.

The applicable Bankruptcy Code Section is 3001(c)(1) requires a claim should be based in writing, the original or duplicate of the writing shall be filed with the Creditor's Proof of Claim. See Fed. R. Bankr. P. 3001(c)(1). Claims failing to comport with the documentation requirements of Bankruptcy Rule 3001 (c) are not entitled to prima facie validity.

The Creditor hereby files with the Court the enclosed documentation to establish a prima facie claim. This documentation establishes the following:

- 1. The Creditor validly purchased the security of Debtor, Residential Capital, LLC. from a merchant bank, Deutsche Bank, an independent third party. See Exhibit A. The Creditor paid valuable consideration for the purchase.**
- 2. The Creditor validly filed a Proof of Claim with this Court, received and stamped by the Court. The Creditor was entitled to file a Proof of Claim with this Court as it owned the securities at issue at the time of filing.**

- 3. Subsequent to the date of filing the Proof of Claim, the Creditor transferred the securities for consideration. See Exhibit B. This transfer clearly establishes the Creditor's ownership of the security to transfer to a third party.**
- 4. The Creditor suffered a loss directly and proximately caused by the actions of the Debtor and hereby asserts its claim against the Debtor in the amount of \$681,454.92 computed as such.**

The Creditor has demonstrated the validity of its claims by attaching the supporting documentation showing the Creditor's purchase, holding of the securities and sale for consideration.

Proof of Claim includes evidence establishing the consideration and other particulars permitting referee to determine compliance with requirements is prima facie evidence See In re Falk, S.D.N.Y. 1949, affirmed 180 F. 2d 562. The attached documentation establishes the consideration paid by the Creditor is therefore prima facie evidence of the claim.

The Creditor will subsequently file an Amended Proof of Claim to reflect the transfer of the securities and to reflect the amended claimed amount of \$681,454.92.

SERIVCE LIST

Honorable Martin Glenn
Courtroom 501
U.S. Bankruptcy Court – S.D.N.Y.
One Bowling Green
New York, New York 10004

Morrison & Foerster LLP
1290 Ave. of the Americas
New York, New York 10104

To the attention of the following persons:

Gary S. Lee, Esq.
Joel C. Haims, Esq.
James J. Beha II, Esq.

Curtis, Mallet-Prevost, Colt & Mostle LLP
101 Park Ave.
New York, NY 10178

To the attention of the following persons:

Steven J. Reisman, Esq.
Theresa A Foundy, Esq.
Maryann Gallagher, Esq.

Kramer Levin Naftalis & Frankel, LLP
1117 Ave. of the Americas
New York, NY 10036

To the attention of the following persons:

Kenneth H. Eckstein, Esq.
Douglas H. Mannal, Esq

Affidavit Attesting to
Additional Documents for
Proof of Claim
United States Bankruptcy Court
Southern District of New York

CASE NO. 12-12020(MC)

In re:

Chapter 11

RESIDENTIAL CAPITAL, LLC, ET. AL.
Debtors

Claim No: 3480 Everest Reinsurance (Bermuda), Ltd. – Claimant

State of New Jersey
County of Somerset

I, Arnold Braun, attorney at law, being duly sworn, hereby deposes and states as follows:

1. I am an attorney licensed to practice law in the State of New Jersey and in good standing as such.
2. I make this affidavit in support of the captioned Proof of Claim submission of additional documents filed on a timely basis with the captioned Court.
3. I have accumulated the additional documents in support of the Proof of Claims and through my efforts have secured the documents.
4. I declare under penalty of perjury that the information provided herein is true and correct to the best of my knowledge, information and reasonable belief.


Arnold Braun, Associate General Counsel

Sworn to before me

This 19th day of July, 2013

Notary Public: Lorraine N. Day





MEMBER FINRA, SIPC

RBS SECURITIES INC.
600 WASHINGTON BLVD. STAMFORD, CT. 06901
(203) 897-0000

AS PRINCIPAL WE SOLD TO YOU:

					CODES						
ORIG.	NO.	SALESMAN	ACCOUNT NO.	TRANS. NO.	FED	TR.	CAP.	SET.	TRADE DATE	SETTLE DATE	DELIVER DATE
	D05	CAROTHERS,MIKE	FF39790	HGM4SK0	40		P		01/13/2006	01/19/2006	
IDENT NO.		CONTRACT PARTY			C.H. NO.		DELIVERY INSTRUCTIONS				
		DEUTSCHE/52980 345 PARK AVE NEW YORK 10154 UNITED STATES									
WE	QUANTITY	CUSIP NO.	SECURITY DESCRIPTION						INTERNAL USE		
SLD	8,939,751.32	761118PU6	RALI 2005-QS17 A-5 POOL-02372B ISIN US761118PU60 6.00000 % DUE - 12/25/2035 INTR FROM - 01/01/2006 18 DAYS ORIG FACE - 9,057,500.00						761118PU6 30/360 0.0000 GM CAS 0.0000000 MF888 HGLB230 0.98699987 01/25/2006 0.0000		
SYSTEM GENERATED UPDATE FROM 6.000000% 1.000000 TE GEN foudyl CORRECTION - POST STTL											
BASIS PRICE		DOLLAR PRICE	PRINCIPAL		INTR/DISC.		MISC. CHARGE		NET AMOUNT		
101-21:6		101-21:6	9,089,911.21		26,819.25		0.00		USD	9,116,730.46	

PRELIMINARY CONFIRMATION

Exhibit A

Pg 9 of 36
POSITION STATEMENT

FOR ACCOUNT OF		MAIL TO		ACCOUNT NUMBER		
EVEREST REINSURANCE BERMUDA LTD		EVEREST REINSURANCE COMPANY		109344		
		ATTN: KEVIN BURNS		PAGE DATE		
		483 MARTINSVILLE RD		11 28/09/12		
		LIBERTY CORNER, NJ 07938-0830USA				
SECURITY	POSITION	PRICE	VALUE - PRICING	CONV RATE	VALUE - ACCT BASE	
HOLDINGS ARE BASED UPON SETTLEMENT DATE						
PPL ENERGY SUPPLY LLC 6.3 15JUL13 ISIN US-69352JAM9-9 SEDOL B3BRMW6	1,400,000.0000	104.365000 USD	1,461,110.00	1.000000	1,461,110.00 USD	
PROGRESS ENERGY INC 6.05 15MAR14 ISIN US-743263AM7-6 SEDOL B65Y9Z6	690,000.0000	107.342000 USD	740,659.80	1.000000	740,659.80 USD	
PRUDENTIAL FINL I 8.875 15JUN68 FRN ISIN US-744320AK8-5 SEDOL B3B26J6	2,000,000.0000	120.500000 USD	2,410,000.00	1.000000	2,410,000.00 USD	
PRUDENTIAL FINL INC MED 6.0 01DEC17 ISIN US-74432QBC8-7 SEDOL B29QXK3	4,060,000.0000	118.769000 USD	4,822,021.40	1.000000	4,822,021.40 USD	
RESIDENTIAL ACCRED 6.0 25DEC35 144A ISIN US-761118PU6-0 SEDOL 9A0SYKI	9,057,500.0000	84.936300 USD	7,693,105.37	1.000000	7,693,105.37 USD	
ROYAL BK CDA 1.2 19SEP17 ISIN US-78011DAC8-3 SEDOL B6W2NM8	3,270,000.0000	100.490000 USD	3,286,023.00	1.000000	3,286,023.00 USD	
SIMON PPTY GROUP L P 5.25 01DEC16 ISIN US-828807BW6-7 SEDOL B1L0L02	5,000,000.0000	114.200000 USD	5,710,000.00	1.000000	5,710,000.00 USD	
SMALL BUSINESS ADMIN G 4.94 10AUG15 ISIN US-831641DY8-3 SEDOL B0MDQ20	333,000.0000	105.494000 USD	351,295.02	1.000000	351,295.02 USD	
SMALL BUSINESS ADMIN 5.408 10FEB16 ISIN US-831641EA9-8 SEDOL 9A0SZFM	14,280,000.0000	106.355000 USD	15,187,494.00	1.000000	15,187,494.00 USD	
SOUTHWESTERN ELEC PWR 5.875 01MAR18 ISIN US-845437BJ0-9 SEDOL B29T959	3,750,000.0000	116.638000 USD	4,373,925.00	1.000000	4,373,925.00 USD	
TARGET CORP 5.375 01MAY17 ISIN US-87612EAP1-6 SEDOL B1WR0N8	10,000,000.0000	118.195000 USD	11,819,500.00	1.000000	11,819,500.00 USD	

Exh. bit c

EVEREST RE(BERMUDA)/EVEREST REINSURANCE
Account # 109277
September 30, 2012

PAGE 53

<u>SHARES/PAR VALUE</u>		<u>MKT PRICE</u> <u>AVG BOOK</u>	<u>MARKET VALUE</u> <u>BOOK COST</u>	<u>% A/C</u> <u>GAIN OR LOSS</u>	<u>ACCRUED INCOME</u> <u>EST ANN INCOME</u>	<u>YLD-MKT</u> <u>YLD-BK</u>
4,500,000	PITNEY BOWES INC GLOBAL MEDIUM TERM NTS BOOK ENTRY - TRANCHE # TR 00001 RATE: 4.75% MATURITY: 01/15/16 CUS: 72447XAA5	107.171 99.624	4,822,695.00 4,483,080.00	.19 339,615.00	45,124.97 213,750.00	4.43 4.76
3,000,000	PRAXAIR INC RATE: 3.95% MATURITY: 06/01/13 CUS: 74005PAL8	102.200 N/A	3,066,000.00 N/A	.12 N/A	39,499.98 118,500.00	3.86 6.26
7,000,000	PRAXAIR INC RATE: 2.125% MATURITY: 06/14/13 CUS: 74005PAX2	101.111 99.880	7,077,770.00 6,991,600.00	.29 86,170.00	44,211.79 148,750.00	2.10 2.12
4,125,000	PRIVATE EXPT FDG CORP SECD NT SER AA RATE: 3.05% MATURITY: 10/15/14 CUS: 742651DH2	105.299 99.911	4,343,583.75 4,121,328.75	.17 222,255.00	58,013.51 125,812.50	2.89 3.05
3,500,000	PROLOGIS L P RATE: 7.81% MATURITY: 02/01/15 CUS: 74340XAD3 AMRT-FACE 1,750,000.00	102.556	1,794,730.00 .00	.07 1,794,730.00	22,779.12 136,675.00	7.61
500,000	PROLOGIS L P RATE: 6.875% MATURITY: 03/15/20 CUS: 74340XAU5	121.355	606,775.00 .00	.02 606,775.00	1,527.78 34,375.00	5.66
6,000,000	PRUDENTIAL FINL INC JR SUB NT FIXED/FLTG RATE: 8.875% MATURITY: 06/15/68 CUS: 744320AK8	123.500 99.714	7,410,000.00 5,982,840.00	.30 1,427,160.00	156,791.64 532,500.00	7.18 8.90
3,120,000	PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00017 RATE: 5.30% MATURITY: 05/01/18 CUS: 74456QAS5	121.022 99.920	3,775,886.40 3,117,504.00	.15 658,382.40	68,899.99 165,360.00	4.37 5.30
6,000,000	RESIDENTIAL ACCREDIT LNS INC *PP* MTG PASS THRU CTF 2005-QS17 MTG ASSET-BKD CTF CL A-5 144A RATE: 6.00% MATURITY: 12/25/35 CUS: 761118PU6	84.9363 108.8356	932,448.15 1,194,820.57	.03 262,372.42-	5,489.04 65,868.00	7.06 5.51

Exh. C

RALI 2005-QS17 A5 Not Priced
As of -- Collateral 99.3% AltA35.6%
RALI 2005-QS17 A5 Mtge

Yield --/--
Prepay 75PPC WAL 3.93

Page 1/3 Class/Deal Pay History
Group ALL collateral

1) Custom (PDI) 2) Class (CPD) 3) Deal (DPD) 4) Severity (SEV)

CUSIP	761118PU6	Coupon	6.0	Age	91	Issue	12/01/05
Tranche	SEQ,AS	WAC	5.9593	WAM	264	Maturity	12/25/35
Collateral	AltA30	Orig Bal	38,457,500	Day Count	30/360	Pay Delay	24 Days

Date	2011		2012		2013	
	Factor	1mo PPC	Factor	1mo PPC	Factor	1mo PPC
Jan	0.241745197	88	0.204519435	35	0.172899105	79
Feb	0.228396343	80	0.201197240	70	0.171103417	43
Mar	0.225446730	58	0.198109807	66	0.168855103	56
Apr	0.223157552	45	0.195418471	57	0.166567106	54
May	0.221585626	32	0.193284079	47	0.162959002	92
Jun	0.219399314	46	0.189961502	75	0.160057896	72
Jul	0.216743914	53	0.187751814	50		
Aug	0.214192265	52	0.184659147	69		
Sep	0.212099676	43	0.182970097	37		
Oct	0.209928409	43	0.181148342	44		
Nov	0.208519203	27	0.179485295	38		
Dec	0.206254411	46	0.176133131	80		

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000
Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2013 Bloomberg Finance L.P.
SN 280474 EDT GMT-4:00 H464-929-0 18-Jul-2013 10:38:02

Exhibit C

Everest Reinsurance Everest Reinsurance Trust
Cusip # 761118PU6

Year	Prior Period BV	Purchase Cost	Paydowns	Amortization	Sales Proceeds	Basis Adjustment	Realized Gain(Loss)	Total	Paid for Accrued	Coupon Interest
2006	-	6,021,471.01	(858,000.86)	(29,758.55)	-	-	-	5,133,711.60	(17,766.00)	304,227.49
2007	5,133,711.60	-	(892,060.75)	(25,394.30)	-	-	-	4,216,256.55	-	278,084.94
2008	4,216,256.55	-	(931,214.46)	(18,140.47)	-	-	-	3,266,901.62	-	224,743.79
2009	3,266,901.62	-	(908,596.29)	(15,351.85)	-	-	-	2,342,953.48	-	170,090.92
2010	2,342,953.48	-	(803,656.30)	(7,930.55)	-	-	-	1,531,366.63	-	117,661.77
2011	1,531,366.63	-	(248,465.17)	4,814.11	-	(447,214.82)	-	840,500.75	-	80,278.80
2012	840,500.75	-	(123,350.04)	603.77	(888,371.48)	-	170,617.00	-	-	71,960.90
Total		6,021,471.01	(4,765,343.87)	(91,157.84)	(888,371.48)	(447,214.82)	170,617.00		(17,766.00)	1,247,048.61

Purchase Cost	6,021,471.01
Mthly Paydown	(4,765,343.87)
Amortization	(91,157.84)
BV @ Disposal	1,164,969.30
Sales Proceeds	888,371.48
Realized Loss	(276,597.82)

Exh D-1

Bermuda Reinsurance Everest Reinsurance Trust
QUOTED IN: U.S. Dollars
TRANSACTION LEDGER - SORT BY PORTFOLIO / MANAGER GROUP
12/31/2011 Thru 12/31/2012

RUN DATE: 01/11/13
RUN TIME: 10:16:28
PAGE 20

total

Bermuda Reinsurance Everest Reinsurance Trust

TRANSACTION DATE TRANSACTION TYPE	QUANTITY	DESCRIPTION	PRICE	AMOUNT INT PUR/SOLD	GAIN/LOSS COMMISSION	ACQ/DISP YIELD	BROKER/ADVICE/SECURITY ID LOCATION
DISPOSITIONS							
Mortgages (including CMO)							
03/09/2012 SALE	2,046,000.00	FHLMC Seriesn 2915 Class KD 5% Due 9/15/2033 Mo-1	105.9687	2,168,120.62 3,694.17	24,488.07 .00	2.5919	GLS 460411 31395LDA6 Bank of New York-BNY
03/09/2012 SALE	18,261,176.00	FHLMC Series 2921 Class NE 5% Due 9/15/2033 Mo-1	106.0000	19,356,846.56 32,971.57	238,169.50 .00	2.5225	GLS 460410 31395LR86 Bank of New York-BNY
03/23/2012 SALE	10,277,057.97	GNMA Series 2009-89 Class JA 5% Due 7/16/2039 Mo-1	109.6875	11,272,647.96 38,538.97	572,244.35 .00	3.5808	GLS 461373 38376CZ93 Bank of New York-BNY
12/28/2012 SALE	1,056,798.79	Residential Accredit Loans, In Series 2005-QS17 Class A5 6% Due 12/25/2035 Mo-1	84.0625	888,371.48 2,818.13	170,617.00 .00		CIA 490197 761118PU6 Bank of New York-BNY
Subtotal	31,641,032.76			33,685,986.62 78,022.84	1,005,518.92 .00		
01/01/2012 PAYDOWN	103,208.59	Bear Stearns Commercial Mortg 2002-PBWL A2 4.72% Due 11/11/2035 Mo-1	100.0000	103,208.59 3,490.82	.00 .00		453877 07383FMN5 Bank of New York-BNY
01/01/2012 PAYDOWN	19,268.04	Countrywide Alternative Loan Trust Series 2003-J1 Class 3A1 5% Due 10/25/2018 Mo-1	100.0000	19,268.04 2,097.43	.00 .00		453038 12669EZ90 Bank of New York-BNY
01/01/2012 PAYDOWN	0.00	CS First Boston Mrtg Sec Corp Series 2004-C4 Class A6 4.691% Due 10/15/2039 Mo-1	0.0000	.00 2,630.87	.00 .00		453580 22541SH84 Bank of New York-BNY
01/01/2012 PAYDOWN	13,558.84	CS First Boston Mrtg Sec Corp Series 2004-8 Class 2A1 6% Due 12/25/2034 Mo-1	100.0000	13,558.84 2,458.05	.00 .00		453391 22541SV39 Bank of New York-BNY
01/01/2012 PAYDOWN	0.00	Credit Suisse Mtge Cap Certif Series 2007-C5 Class AM 5.869% Due 9/15/2040 Mo-1	0.0000	.00 8,558.96	.00 .00		453448 22546BAH3 Bank of New York-BNY

Exh D-1



RBS SECURITIES INC.
600 WASHINGTON BLVD. STAMFORD, CT. 06901
(203) 897-0000

AS PRINCIPAL WE SOLD TO YOU:

					CODES						
ORIG.	NO.	SALESMAN	ACCOUNT NO.	TRANS. NO.	FED	TR.	CAP.	SET.	TRADE DATE	SETTLE DATE	DELIVER DATE
	D05	CAROTHERS,MIKE	EE88390	HGM4SR0	40		P		01/13/2006	01/19/2006	
IDENT NO.		CONTRACT PARTY			C.H. NO.		DELIVERY INSTRUCTIONS				
		DEUTSCHE/52998 345 PARK AVE NEW YORK 10154 UNITED STATES									
WE	QUANTITY	CUSIP NO.	SECURITY DESCRIPTION						INTERNAL USE		
SLD	2,960,999.61	761118PU6	RALI 2005-QS17 A-5 POOL-02372B ISIN US761118PU60 6.00000 % DUE - 12/25/2035 INTR FROM - 01/01/2006 18 DAYS ORIG FACE - 3,000,000.00						761118PU6 30/360 0.0000 GM CAS 0.0000000 MF888 HGLB250 0.98699987 01/25/2006 0.0000		
SYSTEM GENERATED UPDATE FROM 6.000000% 1.000000 TE GEN foudyl CORRECTION - POST STTL											
BASIS PRICE		DOLLAR PRICE	PRINCIPAL		INTR/DISC.		MISC. CHARGE		NET AMOUNT		
101-21:6		101-21:6	3,010,735.15		8,883.00		0.00		USD 3,019,618.15		

PRELIMINARY CONFIRMATION

Exhibit A

Settled Cash Statement

Report ID ICAS0010

BNY MELLON

All Balances - Consolidate Cash and Sweep - All Accounts

Reporting Currency USD

109344 - EVEREST REINSURANCE BERMUDA LTD

12/1/2012 - 12/31/2012

Tran Type	Description Trading Broker Clearing Broker	CUSIP/CINS ISIN Reference Number Client Reference Event ID	Trade / Ex Date Settle / Pay Date Cash Post Date Cash Value Date	Shares/Par Amortized Units Local Price/Rate Local Principal Local Income	Local Amount	Reporting Equivalent
PD	Principal Paydown RESIDENTIAL ACCRED 6.0 25DEC35 144A RecDte: 11/30/2012 CurFctr: 0.1761331300 PrvFctr: 0.1794852900	761118PU6 US761118PU60 PSS1212216013326 0052693770	12/3/2012 12/25/2012 12/26/2012 12/26/2012	9,057,500.0000 1,595,325.8200	18,073.62	18,073.62
			Subtotal PAY DOWN (46)		2,385,257.94	2,385,257.94
S	SELL Sale RESIDENTIAL ACCRED 6.0 25DEC35 144A CITIGROUP GLOBAL MKTS/SALOMON	761118PU6 US761118PU60 1123610010554 0006C002UQQQ001N	12/12/2012 12/17/2012 12/26/2012 12/26/2012	-9,057,500.0000 84.0625000000 1,341,070.78 4,254.20	1,345,324.97	1,345,324.97
	12/26/2012 Closing Balance				43,969,233.41	43,969,233.41
	12/27/2012 Opening Balance	Exchange Rate 1.0000000000			43,969,233.41	43,969,233.41
		*** No Activity During this Period ***				
	12/27/2012 Closing Balance				43,969,233.41	43,969,233.41
	12/28/2012 Opening Balance	Exchange Rate 1.0000000000			43,969,233.41	43,969,233.41
B	BUY Purchase- Cash Equivalent (STF) BNY MELLON USD LIQ INVESTOR 977 PURCHASE SHORT TERM INVT FUND SHORT TERM INVT FUND OFF-SHORE	MM0004JXA X9X9USD12349 GSF1212284146419 GSF1212284146419	12/28/2012 12/28/2012 12/28/2012 12/28/2012	34,607.2000 1.0000000000 -34,607.20	-34,607.20	-34,607.20
B	Purchase- Cash Equivalent (STF) BNY MELLON CASH RESERVE USD PURCHASE SHORT TERM INVT FUND SHORT TERM INVT FUND ON-SHORE	X9USDBMCR X9X9USDBMCR4 GSF1212284148316 GSF1212284148316	12/28/2012 12/28/2012 12/28/2012 12/28/2012	7,013,257.9200 1.0000000000 -7,013,257.92	-7,013,257.92	-7,013,257.92
			Subtotal BUY (2)		-7,047,865.12	-7,047,865.12
	CASH DEPOSIT					

Exhibit D



THE BANK OF
NEW YORK MELLON

EVEREST RE(BERMUDA/EVEREST REINSURANCE
Account # 109277
December 01, 2012 through December 31, 2012

00004004

PAGE 86 OF 100

DATE	TRAN TYPE	UNITS	DESCRIPTION	INCOME	PRINCIPAL
12/21			INT-RATE: 0.0117500 RD:12/06/12 WIRE RECEIVED FROM EVEREST REINSURANCE COMPANY A/C 109349 45 REID STREET 2ND FLR HAMILTON HM DX BERMUDA FOR FURTHER CREDIT TO ACCOUNT 109277 - EVEREST RE BERMUDA/ EVEREST RE TRUST ACCOUNT /GLA111565 INSTITUTIONAL CUSTODY TRNFTS1212218023500 CRN		26,366,317.00
12/24	Call	3,758,000	CITIBANK CR CARD ISSUANCE TR SER A5 CL A5 RATE: 2.25% MATURITY: 12/23/14 @ 1.00 ENTIRE CALL FOR REDEMPTION ORIGINAL FACE 3,758,000.00 CURR AMRT-FACE 3,758,000.00		3,758,000.00
12/24	Interest	5,500,000	BB&T CORP RATE: 5.20% MATURITY: 12/23/15 INT-RATE: 0.0260000 RD:12/07/12	143,000.00	
12/24	Interest	1,540,000	CATERPILLAR FINL SVCS CORP RATE: 2.75% MATURITY: 06/24/15 INT-RATE: 0.0137500 RD:12/07/12	21,175.00	
12/24	Interest	3,758,000	CITIBANK CR CARD ISSUANCE TR RATE: 2.25% MATURITY: 12/23/14 INT: 0.01125000 RD:11/30/12 ORIG: 3,758,000.00 AMRT: 3,758,000.00	42,277.50	
12/24	Interest	2,660,000	DANAHER CORP RATE: 2.30% MATURITY: 06/23/16 INT-RATE: 0.0115000 RD:12/07/12	30,590.00	
12/26	Sale	6,000,000	RESIDENTIAL ACCREDIT LNS INC *PP* MTG PASS THRU CTF 2005-QS17 MTG ASSET-BKD CTF CL A-5 144A RATE: 6.00% MATURITY: 12/25/35 FINAL MONEY CMO TRADE ADJUSTMENT ORIGINAL FACE 6,000,000.00 CURR AMRT-FACE 1,056,798.78 AS OF 00/00/00	2,818.13	888,371.48

Exhibit B

Citigroup Global Markets Inc.

Member of the New York Stock Exchange Inc.
388 Greenwich Street, New York, NY 10013
Telephone - (212) 816-6000

AS PRINCIPAL

WE CONFIRM the transaction described hereon, subject to the terms and conditions on the reverse side hereof.

WE BOUGHT FROM YOU

U.S. Federal law requires CGMI to obtain, verify and record customer identification information

CONFIRMATION NO: 360

										CODES					
ORG#	TYPE	ACCOUNT NO.	MARKET	SALESMAN	INT. DAYS	TRANSACTION NO.	TR	CAP	SETT	TRADE DATE	SETTLEMENT DATE				
274	A	10585271	T	N538	16	12127045L41		1		12/12/12	12/17/12	I			
IDENTIFICATION NO.		ACCOUNT NAME				CH#		SPECIAL DELIVERY INSTRUCTIONS							
04-2321686		Ref: WEBU - 06U - 0012972 0017055 SCUDDER INVESTOR SERVICES CLIENT CASH ACCOUNT 52980 ATTN TRACY DESJARDINS 222 S RIVERSIDE PLZ CHICAGO IL 60606						DTC 901 A/C 109344							
SC52980															
ID NO 77784															

WE ARE MARKET MAKERS IN THIS SECURITY

DTC SDFS ELIGIBLE

WE	QUANTITY	CUSIP NUMBER	SECURITY DESCRIPTION	NET AMOUNT
BOT	\$1,595,325.840	761118PU6	RESIDENTIAL ACCREDIT LOANS	\$1,345,324.98
REGISTERED	ASSET-BACKED		SER 2005-QS17 CLASS A-5	
			6.0% DTD 12/01/2005	
			MTY 12/25/2035	DTC ELIGIBLE

BOOK ENTRY ONLY MISC:O/F\$ 9,057,500

PRINCIPAL 1,341,070.78

PRICE
84.0625

10/12 CPN 5.9999997
12/12 0.17613313 will be corr
CORR OF MULTIPLE FIELDS 01/18

ACCRUED INT. 4,254.20

* * REVISED CONFIRMATION * *

CONFIRMATION 2270 (TF 99) REV. 04/2003

Exhibit B

[illegible]

Citigroup Global Markets Inc.

Member of the New York Stock Exchange Inc.
388 Greenwich Street, New York, NY 10013
Telephone - (212) 816-6000

AS PRINCIPAL

WE CONFIRM the transaction described hereon, subject to the terms and conditions on the reverse side hereof.

WE BOUGHT FROM YOU

U.S. Federal law requires CGMI to obtain, verify and record customer identification information

CONFIRMATION NO: 478

										CODES					
ORGN	TYPE	ACCOUNT NO.	MARKET	SALESMAN	INT DAYS	TRANSACTION NO.	TR	CAP	SETT	TRADE DATE	SETTLEMENT DATE				
274	A	12356663	T	N538	16	12127045K41		1		12/12/12	12/17/12	W			
IDENTIFICATION NO.		ACCOUNT NAME					CH#		SPECIAL DELIVERY INSTRUCTIONS						
04-2321686		Ref: WEBU - 06U - 0013155 0017446 SCUDDER INVESTOR SERVICES INC CLIENT CASH A/C 52931 ATTN FINANCIAL INSTITUTIONS GR 345 PARK AVENUE 27TH FLOOR NEW YORK NY 10154							DTC 0901 A/C 109277						
SC52987															
ID NO 77784															

WE ARE MARKET MAKERS IN THIS SECURITY**DTC SDFS ELIGIBLE**

WE	QUANTITY	CUSIP NUMBER	SECURITY DESCRIPTION	NET AMOUNT
BOT	\$1,056,798.790	761118PU6	RESIDENTIAL ACCREDIT LOANS SER 2005-QS17 CLASS A-5 6.0% DTD 12/01/2005 MTY 12/25/2035	\$891,189.61
REGISTERED	ASSET-BACKED			DTC ELIGIBLE

BOOK ENTRY ONLY MISC:O/F\$ 6,000,000

PRINCIPAL 888,371.48

PRICE
84.0625

10/12 CPN 5.9999997

ACCRUED INT. 2,818.13

12/12 0.17613313 will be corr

CORR OF MULTIPLE FIELDS 01/18

* * REVISED CONFIRMATION * *

CONFIRMATION 2270 (TF 99) REV. 04/2003

Exhibit B

Exhibit B

before maturity, including municipal securities, call or redemption features may exist that could affect yield. Additional information is available on request.

20. Debt securities, including municipal securities, with a zero coupon, make no periodic payments. Such securities may be callable at a price below their maturity value.

21. When the term is determined on the basis of the actual/actual day count convention or when the term is determined on the basis of the 30/360 day count convention or when the term is determined on the basis of the 30/360 day count convention with a leap year adjustment, the actual term of the securities may differ from the stated term. The actual term of the securities is determined on the basis of the actual/actual day count convention or the 30/360 day count convention with a leap year adjustment, as applicable. The actual term of the securities is determined on the basis of the actual/actual day count convention or the 30/360 day count convention with a leap year adjustment, as applicable.

22. Except as specifically contemplated herein, we hereby object to any provision or condition that may be inserted by any party with respect to this transaction that conflicts with, adds to, or modifies the terms and conditions of the Securities Purchase Agreement, including, but not limited to, the following:

23. Yield to Maturity of Treasury Inflation Protected Securities (TIPS) and other inflation adjusted securities may vary due to inflation adjustments.

24. You would like to receive an Offering Document. Email: treasprospectus@cit.com or call 800-587-1914-6.

25. Deposit Insurance Corporation (DIC) Temporary Liquidity Guarantee Program. "If the Federal Deposit Insurance Corporation (FDIC) Temporary Liquidity Guarantee Program," please review the following disclosure: "a) This debt is guaranteed under the Federal Deposit Insurance Corporation's Temporary Liquidity Guarantee Program and is backed by the FDIC's regulations, 12 CFR Part 370, and at the FDIC's Web site, <http://www.fdic.gov/tlgp/>. The expiration date of the FDIC's guarantee is the earlier of the maturity date of the debt or June 30, 2012.

26. If the debt of the confirm includes "Net FDIC T-LGP Guaranteed Note 25b on reverse," please review the following disclosure: "b) This debt is guaranteed by the Federal Deposit Insurance Corporation's Temporary Liquidity Guarantee Program.

27. If the debt of the confirm does not indicate Note 25a or 25b, please disregard the disclosures in 25 above as they do not apply to your transaction.

28. GUNVA WSA (a) is the name of the subject to Field Office Trading Paper published by TMGP and SIFMA (<http://www.sifma.org/Services/Standard-Forms-and-Documentation/Specialized-Products/Securitized-Products-Field-Office-Trading-Paper/>).

29. If this transaction is a trade of Japanese Government Bonds selling via delivery through the Japanese Government Securities Gutsdashed for Real Time Gross Settlement issued by Japanese Securities Dealers Association.

30. MARKET (Market Where Executed):

31. N - New York Stock Exchange

32. A - American Stock Exchange, Inc. B - Boston Stock Exchange

33. C - Chicago Board of Trade

34. P - Pacific Coast Stock Exchange C - Chicago Board Options Exchange, Inc.

35. W - Philadelphia Stock Exchange D - Cincinnati Stock Exchange

CAP (Capacity):

1 We acted as principal for our own account (or, if indicated, for our joint account with another firm or for the account of an underwriting syndicate of which we are a member).

2 We acted as agent for you.

3 We acted as agent for your company.

4 We acted as agent for you and another party, and the amount of remuneration, if any, charged to the party(s) on the other side of the transaction, if not provided to you on the face hereof or otherwise, will be furnished promptly on your written request.

SETT (Settlement Type):

1 - Regular Way C-Zest S-Settle Option N-Mat Day

2 - Regular Way C-Zest S-Settle Option N-Mat Day

3 - Forward Settlement (Forward/Delivered Delivery) (Gone Regular Way)

4 - When-As-And-If Issued or When-As-And-If Distributed (Gone Regular Way)

Type (Type of Account)

1 - Cash (Special Bond B-Margin Long H-Combus C-Margin Short I - Special Misc D-Convertible Bond J-Convertible Bond E - Non-Convertible Bond K-Option Margin

980886 27108 (01/02/12) Gen Bux

[illegible]

1. We, Citigroup Global Markets Inc., and you agree that the transaction described on the attached Form 702 is a purchase of securities for the terms and conditions set forth in the writing within 10 days of your receipt hereof.

2. The transaction is subject to the constitution, by laws, rules, customs, and interpretations of the exchange of financial instruments and the clearing houses, if any, in which you are a member. We warrant that we have obtained all necessary approvals from our supervisory authorities having authority with respect thereto and to the terms of any margin and other written agreements between you and us. In addition, in the event of any inconsistency between this confirmation and the terms of any written agreement, the terms of such agreement shall prevail. If it is indicated on the face hereof that the transaction is subject to additional terms and conditions applicable to the transaction, this agreement shall be governed by and constructed in accordance with the internal rules of the clearing organization and the rules and regulations of the clearing organization and the laws of the State of New York.

3. Your capacity in this transaction was for your own account unless you expressly agree otherwise to us in writing, and gave us sufficient information in writing prior to the transaction to enable us to determine your capacity, and you are duly authorized to enter into this transaction on behalf of such other party or parties as you may designate. We warrant that we have obtained all necessary approvals from our supervisory authorities having authority with respect thereto and to the terms of any margin and other written agreements between you and us. If we acted as agent in the transaction, the front of this confirmation shows the commission paid or to be paid to us by you, and on your written request, we will promptly furnish the name of the person with whom the transaction was effected, and the name of any other commission agent, if any, who acted as agent for you in connection therewith.

4. The securities described on the face hereof are or may be hypothecated under circumstances that will permit the commingling thereof with securities for the account of any other customer.

5. If the transaction is a purchase by you (including, without limitation, pursuant to a repurchase agreement), you warrant that you are not purchasing the securities described on the face hereof to use as collateral for a loan or to secure a loan, and you warrant that you are not purchasing the securities for the account of any other customer, or that you are purchasing the securities for the account of another customer, you shall acquire all rights in such securities which we had or have actual authority to convey and the risk of loss shall pass to you, provided, however, that if we have not received full payment for such securities or by the time of delivery thereof it is agreed that a partial or full margin call shall be made, then the securities shall be deemed to be purchased by you and you shall be deemed to be the owner of the securities from the time of purchase.

6. If the transaction is a purchase by you (including, without limitation, pursuant to a repurchase agreement), you warrant that you are not purchasing the securities described on the face hereof to use as collateral for a loan or to secure a loan, and you warrant that you are not purchasing the securities for the account of any other customer, or that you are purchasing the securities for the account of another customer, you shall acquire all rights in such securities which we had or have actual authority to convey and the risk of loss shall pass to you, provided, however, that if we have not received full payment for such securities or by the time of delivery thereof it is agreed that a partial or full margin call shall be made, then the securities shall be deemed to be purchased by you and you shall be deemed to be the owner of the securities from the time of purchase.

7. If the transaction is a purchase by you (including, without limitation, pursuant to a repurchase agreement), you warrant that you are not purchasing the securities described on the face hereof to use as collateral for a loan or to secure a loan, and you warrant that you are not purchasing the securities for the account of any other customer, or that you are purchasing the securities for the account of another customer, you shall acquire all rights in such securities which we had or have actual authority to convey and the risk of loss shall pass to you, provided, however, that if we have not received full payment for such securities or by the time of delivery thereof it is agreed that a partial or full margin call shall be made, then the securities shall be deemed to be purchased by you and you shall be deemed to be the owner of the securities from the time of purchase.

8. If the transaction is a purchase by you (including, without limitation, pursuant to a repurchase agreement), you warrant that you are not purchasing the securities described on the face hereof to use as collateral for a loan or to secure a loan, and you warrant that you are not purchasing the securities for the account of any other customer, or that you are purchasing the securities for the account of another customer, you shall acquire all rights in such securities which we had or have actual authority to convey and the risk of loss shall pass to you, provided, however, that if we have not received full payment for such securities or by the time of delivery thereof it is agreed that a partial or full margin call shall be made, then the securities shall be deemed to be purchased by you and you shall be deemed to be the owner of the securities from the time of purchase.

9. If the transaction is a purchase by you (including, without limitation, pursuant to a repurchase agreement), you warrant that you are not purchasing the securities described on the face hereof to use as collateral for a loan or to secure a loan, and you warrant that you are not purchasing the securities for the account of any other customer, or that you are purchasing the securities for the account of another customer, you shall acquire all rights in such securities which we had or have actual authority to convey and the risk of loss shall pass to you, provided, however, that if we have not received full payment for such securities or by the time of delivery thereof it is agreed that a partial or full margin call shall be made, then the securities shall be deemed to be purchased by you and you shall be deemed to be the owner of the securities from the time of purchase.

10. If the transaction is a purchase by you (including, without limitation, pursuant to a repurchase agreement), you warrant that you are not purchasing the securities described on the face hereof to use as collateral for a loan or to secure a loan, and you warrant that you are not purchasing the securities for the account of any other customer, or that you are purchasing the securities for the account of another customer, you shall acquire all rights in such securities which we had or have actual authority to convey and the risk of loss shall pass to you, provided, however, that if we have not received full payment for such securities or by the time of delivery thereof it is agreed that a partial or full margin call shall be made, then the securities shall be deemed to be purchased by you and you shall be deemed to be the owner of the securities from the time of purchase.

11. At the time this transaction was executed, we (or others acting for our account) may

GAAP BASIS REPORTING PERIOD RECONCILIATION BY BOOK VALUE
12/31/2005 Through 12/31/2006
Non Insurance Company
Bermuda Reinsurance Everest Reinsurance Trust

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		B A L A N C E S H E E T V A L U E S				I N C O M E S T A T E M E N T V A L U E S						
SECURITY ID	DESCRIPTION	CUR PERIOD UNITS CUR PERIOD COST	PRIOR PERIOD BOOK VALUE	CURRENT PERIOD ACQUIST. COST	CURRENT PERIOD DISPOSALS BV	INCREASE BY ADJUSTMENT IN BOOK VALUE	DECREASE BY ADJUSTMENT IN BOOK VALUE	CURRENT PERIOD BOOK VALUE	SALES PROCEEDS BOOK VALUE SOLD	GAIN/LOSS FX GAIN/LOSS	PRIOR INC ACCR CURR INC ACCRUAL	INCOME RECEIVED INCOME PAID
Bonds - Mortgage Backed Sec												
655356JF1	Normura Asset Securities 1998-D6 Cl A1B	3,668,536.21 4,286,901.10	4,030,557.48	0.00	31,463.79	0.00	161,558.00	3,837,535.69	31,463.79 31,463.79	0.00 0.00	13,546.11 13,430.92	243,695.85 0.00
74436JFB8	6.59% Due 3/15/2030 Mo-1 Prudential Securities Fi Ser 1999-C2 Class A2	3,888,574.57 4,180,369.55	4,515,591.44	0.00	351,568.47	0.00	102,479.29	4,061,543.68	351,568.47 351,568.47	0.00 0.00	25,416.12 23,308.76	302,932.04 0.00
761118PU6	7.193% Due 4/15/2009 Mo- Residential Accredit Loa Series 2005-QS17 Class A	5,063,999.06 5,149,058.39	0.00	6,021,471.01	858,000.86	0.00	29,758.55	5,133,711.60	858,000.86 858,000.86	0.00 0.00	0.00 25,320.00	304,227.49 17,766.00
831641DY8	6% Due 12/25/2035 Mo-1 Small Business Investmen Series 2005-P10B Class 1	2,153,085.71 2,153,085.71	2,222,000.00	0.00	68,914.29	0.00	0.00	2,153,085.71	68,914.29 68,914.29	0.00 0.00	18,344.59 17,775.64	108,725.85 0.00
831641EA9	4.94% Due 8/10/2015 FMAN Small Business Investmen Series 2006-P10A Class 1	8,774,189.59 8,774,189.59	0.00	9,070,000.00	295,810.41	0.00	0.00	8,774,189.59	295,810.41 295,810.41	0.00 0.00	0.00 79,301.37	337,884.97 0.00
TOTAL Bonds - Mortgage Backed Sec		316,702,302.54 322,197,545.17	296,698,545.17	57,879,875.10	33,311,994.80	69,778.89	1,410,992.89	319,925,211.47	33,311,994.80 33,311,994.80	0.00 0.00	1,238,858.02 1,400,565.24	17,023,178.13 96,767.09
Bonds - Other Taxable (L/T)												
00209AAG1	AT&T Wireless Services 8 1/8% Due 5/1/2012 MN1	1,750,000.00 1,717,602.06	1,723,443.58	0.00	0.00	3,286.04	0.00	1,726,729.62	0.00 0.00	0.00 0.00	23,697.92 23,697.92	142,187.50 0.00
00209TAA3	AT&T Broadband Corp 8 3/8% Due 3/15/2013 MS1	1,000,000.00 1,069,962.79	1,058,316.94	0.00	0.00	0.00	6,425.57	1,051,891.37	0.00 0.00	0.00 0.00	24,659.72 24,659.72	83,750.00 0.00
002824AM2	Abbott Laboratories 5 5/8% Due 7/1/2006 JJ1	0.00 0.00	1,520,370.92	0.00	1,500,000.00	0.00	20,370.92	0.00	1,500,000.00 1,500,000.00	0.00 0.00	42,187.50 0.00	84,375.00 0.00
00761HBM2	Advanta Business Card Ma Series 2005-A3 Class A3	4,800,000.00 4,796,553.60	4,796,728.85	0.00	0.00	1,080.53	0.00	4,797,809.38	0.00 0.00	0.00 0.00	6,893.33 6,893.33	225,600.00 0.00
00817YAB4	4.7% Due 10/20/2011 Mo-2 Aetna Inc	175,000.00 194,550.63	189,854.94	0.00	0.00	0.00	2,539.58	187,315.36	0.00 0.00	0.00 0.00	4,593.75 4,593.75	13,781.26 0.00
013104AF1	7 7/8% Due 3/1/2011 MS1 Albertsons Inc	200,000.00 218,930.41	218,318.54	0.00	0.00	0.00	336.00	217,982.54	0.00 0.00	0.00 0.00	6,208.33 6,208.33	14,900.00 0.00
013104AJ3	7.45% Due 8/1/2029 FA1 Albertsons Inc	175,000.00 196,092.75	190,920.64	0.00	0.00	0.00	2,777.13	188,143.51	0.00 0.00	0.00 0.00	4,958.33 4,958.33	13,125.00 0.00
013104AK0	7 1/2% Due 2/15/2011 FA1 Albertsons Inc	3,500,000.00 3,985,256.45	3,930,683.57	0.00	0.00	0.00	49,658.39	3,881,025.18	0.00 0.00	0.00 0.00	42,291.66 42,291.66	253,750.00 0.00

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GAAP BASIS REPORTING PERIOD RECONCILIATION BY BOOK VALUE
12/31/2006 Through 12/31/2007
Non Insurance Company
Bermuda Reinsurance Everest Reinsurance Trust

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B A L A N C E S H E E T V A L U E S						I N C O M E S T A T E M E N T V A L U E S						
SECURITY ID	DESCRIPTION	CUR PERIOD UNITS CUR PERIOD COST	PRIOR PERIOD BOOK VALUE	CURRENT PERIOD ACQUIST. COST	CURRENT PERIOD DISPOSALS BV	INCREASE BY ADJUSTMENT IN BOOK VALUE	DECREASE BY ADJUSTMENT IN BOOK VALUE	CURRENT PERIOD BOOK VALUE	SALES PROCEEDS BOOK VALUE SOLD	GAIN/LOSS FX GAIN/LOSS	PRIOR INC ACCR CURR INC ACCRUAL	INCOME RECEIVED INCOME PAID
Bonds - Mortgage Backed Sec												
655356JF1	Normura Asset Securities 1998-D6 Cl A1B 6.59% Due 3/15/2030 Mo-1	1,707,614.97 1,995,448.88	3,837,535.69	0.00	1,960,921.24	0.00	126,066.81	1,750,547.64	1,960,921.24 1,960,921.24	0.00 0.00	13,430.92 6,251.76	221,716.39 0.00
74436JFB8	Prudential Securities Fi Ser 1999-C2 Class A2 7.193% Due 4/15/2009 Mo-	3,445,330.52 3,703,864.89	4,061,543.68	0.00	443,244.05	0.00	90,030.87	3,528,268.76	443,244.05 443,244.05	0.00 0.00	23,308.76 20,651.89	276,551.66 0.00
761118PU6	Residential Accredit Loa Series 2005-QS17 Class A 6% Due 12/25/2035 Mo-1	4,171,938.31 4,242,013.78	5,133,711.60	0.00	892,060.75	0.00	25,394.30	4,216,256.55	892,060.75 892,060.75	0.00 0.00	25,320.00 20,859.69	278,084.94 0.00
92979FAG5	Wachovia Bank Comm Mtge Series 2007-C34 Class AM 5.818% Due 9/15/2017 Mo-	10,000,000.00 10,049,710.00	0.00	10,049,710.00	0.00	0.00	774.31	10,048,935.69	0.00 0.00	0.00 0.00	0.00 48,483.33	48,483.33 19,393.33
949834CN3	Wells Fargo Mtge Backed Series 2007-14 Class 2A2 5 1/2% Due 10/25/2022 Mo	11,605,223.67 11,490,984.75	0.00	11,706,213.60	217,368.57	3,109.98	0.00	11,491,955.01	217,368.57 217,368.57	0.00 0.00	0.00 53,190.61	107,719.04 16,256.06
94984NAA0	Wells Fargo Mortgage Bac Securities Trust Ser 200 Adj % Due 10/25/2036 Mo-	3,402,157.58 3,377,172.98	0.00	3,465,550.38	89,031.22	2,813.89	0.00	3,379,333.05	89,031.22 89,031.22	0.00 0.00	0.00 16,064.48	65,051.50 12,652.50
TOTAL Bonds - Mortgage Backed Sec		342,509,175.23 346,881,751.23	308,997,936.17	65,075,244.24	28,509,419.15	82,424.98	1,149,949.36	344,496,236.88	28,509,419.15 28,509,419.15	0.00 0.00	1,303,488.23 1,465,783.87	16,349,899.59 163,435.83
Bonds - Other Taxable (L/T)												
00209AAG1	AT&T Wireless Services 8 1/8% Due 5/1/2012 MN1	1,750,000.00 1,717,602.06	1,726,729.62	0.00	0.00	3,569.07	0.00	1,730,298.69	0.00 0.00	0.00 0.00	23,697.92 23,697.92	142,187.50 0.00
00209TAA3	AT&T Broadband Corp 8 3/8% Due 3/15/2013 MS1	1,000,000.00 1,069,962.79	1,051,891.37	0.00	0.00	0.00	6,904.27	1,044,987.10	0.00 0.00	0.00 0.00	24,659.72 24,659.72	83,750.00 0.00
00761HBM2	Advanta Business Card Ma Series 2005-A3 Class A3 4.7% Due 10/20/2011 Mo-2	4,800,000.00 4,796,553.60	4,797,809.38	0.00	0.00	1,132.71	0.00	4,798,942.09	0.00 0.00	0.00 0.00	6,893.33 6,893.33	225,600.00 0.00
00817YAB4	Aetna Inc 7 7/8% Due 3/1/2011 MS1	175,000.00 194,550.63	187,315.36	0.00	0.00	0.00	2,692.68	184,622.68	0.00 0.00	0.00 0.00	4,593.75 4,593.75	13,781.26 0.00
013104AF1	Albertsons Inc 7.45% Due 8/1/2029 FA1	200,000.00 218,930.41	217,982.54	0.00	0.00	0.00	358.80	217,623.74	0.00 0.00	0.00 0.00	6,208.33 6,208.33	14,900.00 0.00
013104AJ3	Albertsons Inc 7 1/2% Due 2/15/2011 FA1	175,000.00 196,092.75	188,143.51	0.00	0.00	0.00	2,930.23	185,213.28	0.00 0.00	0.00 0.00	4,958.33 4,958.33	13,125.00 0.00
013104AK0	Albertsons Inc 7 1/4% Due 5/1/2013 MN1	3,500,000.00 3,985,256.45	3,881,025.18	0.00	0.00	0.00	52,278.29	3,828,746.89	0.00 0.00	0.00 0.00	42,291.66 42,291.66	253,750.00 0.00

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GAAP BASIS REPORTING PERIOD RECONCILIATION BY BOOK VALUE
12/31/2007 Through 12/31/2008
Non Insurance Company
Bermuda Reinsurance Everest Reinsurance Trust

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B A L A N C E S H E E T V A L U E S						I N C O M E S T A T E M E N T V A L U E S						
SECURITY ID	DESCRIPTION	CUR PERIOD UNITS CUR PERIOD COST	PRIOR PERIOD BOOK VALUE	CURRENT PERIOD ACQUIST. COST	CURRENT PERIOD DISPOSALS BV	INCREASE BY ADJUSTMENT IN BOOK VALUE	DECREASE BY ADJUSTMENT IN BOOK VALUE	CURRENT PERIOD BOOK VALUE	SALES PROCEEDS BOOK VALUE SOLD	GAIN/LOSS FX GAIN/LOSS	PRIOR INC ACCR CURR INC ACCRUAL	INCOME RECEIVED INCOME PAID
Bonds - Mortgage Backed Sec												
61751NAD4	Morgan Stanley Capital I Ser 2007-HQ11 Cl A31 5.439% Due 2/12/2044 Mo-	25,000,000.00 20,020,580.88	9,906,051.21	10,117,846.50	0.00	14,200.57	0.00	20,038,098.28	0.00 0.00	0.00 0.00	45,325.00 113,312.50	543,900.00 65,721.25
61756UAF8	Morgan Stanley Capital 1 Series 2007-IQ16 Class A Adj % Due 12/12/2049 Mo-	20,000,000.00 9,075,674.00	0.00	9,075,674.00	0.00	1,345.10	0.00	9,077,019.10	0.00 0.00	0.00 0.00	0.00 101,852.95	0.00 98,457.85
63859CBH5	Nationslink Funding Corp Series 1998-2 Class A2 6.476% Due 8/20/2030 Mo-	0.00 0.00	2,878,090.42	0.00	2,849,982.62	0.00	28,107.80	0.00	2,849,982.62 2,849,982.62	0.00 0.00	15,380.40 0.00	57,749.68 0.00
655356JF1	Normura Asset Securities 1998-D6 Cl A1B 6.59% Due 3/15/2030 Mo-1	143,945.18 168,208.44	1,750,547.64	0.00	1,563,669.79	0.00	42,122.92	144,754.93	1,563,669.79 1,563,669.79	0.00 0.00	6,251.76 527.00	33,883.78 0.00
74436JFB8	Prudential Securities Fi Ser 1999-C2 Class A2 7.193% Due 4/15/2009 Mo-	1,234,302.56 1,326,923.46	3,528,268.76	0.00	2,211,027.96	0.00	78,308.06	1,238,932.74	2,211,027.96 2,211,027.96	0.00 0.00	20,651.89 7,398.61	199,377.57 0.00
761118PU6	Residential Accredit Loa Series 2005-QS17 Class A 6% Due 12/25/2035 Mo-1	3,240,723.85 3,295,157.80	4,216,256.55	0.00	931,214.46	0.00	18,140.47	3,266,901.62	931,214.46 931,214.46	0.00 0.00	20,859.69 16,203.62	224,743.79 0.00
92922FPF9	Washington Mutual Series 2004-RS2 Class A2 5% Due 11/25/2033 Mo-1	2,014,389.71 1,857,646.02	0.00	1,857,646.02	0.00	125.01	0.00	1,857,771.03	0.00 0.00	0.00 0.00	0.00 8,393.29	0.00 8,113.51
92978YAB6	Wachovia Bank Comm Mtge Series 2007-C32 Class A2 Adj % Due 6/15/2049 Mo-1	8,500,000.00 6,565,456.95	0.00	6,565,456.95	0.00	1,249.03	0.00	6,566,705.98	0.00 0.00	0.00 0.00	0.00 40,627.90	0.00 39,273.64
92979FAG5	Wachovia Bank Comm Mtge Series 2007-C34 Class AM 5.818% Due 9/15/2017 Mo-	10,000,000.00 10,049,710.00	10,048,935.69	0.00	0.00	0.00	5,677.52	10,043,258.17	0.00 0.00	0.00 0.00	48,483.33 48,483.33	581,799.96 0.00
93363EAB1	Wamu Mortgage Pass-Throu Series 2006-AR10 Class 1 Adj % Due 9/25/2036 Mo-1	12,276,866.53 10,455,248.40	0.00	10,455,248.40	0.00	3,198.35	0.00	10,458,446.75	0.00 0.00	0.00 0.00	0.00 60,658.97	0.00 58,636.02
949834CN3	Wells Fargo Mtge Backed Series 2007-14 Class 2A2 5 1/2% Due 10/25/2022 Mo	28,832,123.23 24,276,006.24	11,491,955.01	14,753,441.25	1,987,989.03	26,879.24	0.00	24,284,286.47	1,987,989.03 1,987,989.03	0.00 0.00	53,190.61 132,147.23	586,412.80 85,132.63
94984NAA0	Wells Fargo Mortgage Bac Securities Trust Ser 200 Adj % Due 10/25/2036 Mo-	8,677,920.03 6,754,974.34	3,379,333.05	3,913,132.31	539,291.38	4,776.81	710.30	6,757,240.49	539,291.38 539,291.38	0.00 0.00	16,064.48 40,959.78	178,137.59 26,532.15
TOTAL Bonds - Mortgage Backed Sec		919,364,688.32 881,018,951.04	344,496,236.88	598,688,104.52	62,462,809.94	159,279.23	891,747.54	879,989,063.15	62,462,809.94 62,462,809.94	0.00 0.00	1,465,783.87 4,017,543.57	22,524,931.96 2,240,205.03
Bonds - Other Taxable (I/T)												
00209AAG1	AT&T Wireless Services 8 1/8% Due 5/1/2012 MN1	1,750,000.00 1,717,602.06	1,730,298.69	0.00	0.00	3,876.48	0.00	1,734,175.17	0.00 0.00	0.00 0.00	23,697.92 23,697.92	142,187.50 0.00

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GAAP BASIS REPORTING PERIOD RECONCILIATION BY BOOK VALUE
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B A L A N C E S H E E T V A L U E S						I N C O M E S T A T E M E N T V A L U E S						
SECURITY ID	DESCRIPTION	CUR PERIOD UNITS CUR PERIOD COST	PRIOR PERIOD BOOK VALUE	CURRENT PERIOD ACQUIST. COST	CURRENT PERIOD DISPOSALS BV	INCREASE BY ADJUSTMENT IN BOOK VALUE	DECREASE BY ADJUSTMENT IN BOOK VALUE	CURRENT PERIOD BOOK VALUE	SALES PROCEEDS BOOK VALUE SOLD	GAIN/LOSS FX GAIN/LOSS	PRIOR INC ACCR CURR INC ACCRUAL	INCOME RECEIVED INCOME PAID
Bonds - Mortgage Backed Sec												
74436JFB8	Prudential Securities Fi Ser 1999-C2 Class A2 7.193% Due 4/15/2009 Mo-	0.00 0.00	1,238,932.74	0.00	1,234,302.56	0.00	4,630.18	0.00	1,234,302.56 1,234,302.56	0.00 0.00	7,398.61 0.00	11,112.51 0.00
761118PU6	Residential Accredit Loa Series 2005-QS17 Class A 6% Due 12/25/2035 Mo-1	2,332,127.56 2,371,299.94	3,266,901.62	0.00	908,596.29	0.00	15,351.85	2,342,953.48	908,596.29 908,596.29	0.00 0.00	16,203.62 11,660.64	170,090.92 0.00
92922FPF9	Washington Mutual Series 2004-RS2 Class A2 5% Due 11/25/2033 Mo-1	1,733,571.74 1,598,679.06	1,857,771.03	0.00	280,817.97	36,390.75	0.00	1,613,343.81	280,817.97 280,817.97	0.00 0.00	8,393.29 7,223.22	94,253.59 0.00
92978YAB6	Wachovia Bank Comm Mtge Series 2007-C32 Class A2 Adj % Due 6/15/2049 Mo-1	8,500,000.00 6,565,456.95	6,566,705.98	0.00	0.00	483,109.20	0.00	7,049,815.18	0.00 0.00	0.00 0.00	40,627.90 40,625.06	494,193.29 0.00
92979FAG5	Wachovia Bank Comm Mtge Series 2007-C34 Class AM 5.818% Due 5/15/2046 Mo-	10,000,000.00 10,049,710.00	10,043,258.17	0.00	0.00	0.00	6,015.34	10,037,242.83	0.00 0.00	0.00 0.00	48,483.33 48,483.33	581,799.96 0.00
93363EAB1	Wamu Mortgage Pass-Throu Series 2006-AR10 Class 1 Adj % Due 9/25/2036 Mo-1	8,734,087.53 7,438,140.22	10,458,446.75	0.00	3,542,779.00	814,621.43	0.00	7,730,289.18	3,542,779.00 3,542,779.00	0.00 0.00	60,658.97 43,090.71	629,519.12 0.00
949834CN3	Wells Fargo Mtge Backed Series 2007-14 Class 2A2 5 1/2% Due 10/25/2022 Mo	18,787,553.25 15,818,701.81	24,284,286.47	0.00	10,044,569.98	1,611,655.28	0.00	15,851,371.77	10,044,569.98 10,044,569.98	0.00 0.00	132,147.23 86,109.62	1,317,954.50 0.00
94984NAA0	Wells Fargo Mortgage Bac Securities Trust Ser 200 Adj % Due 10/25/2036 Mo-	7,103,863.49 5,529,713.98	6,757,240.49	0.00	1,574,056.54	362,569.93	0.00	5,545,753.88	1,574,056.54 1,574,056.54	0.00 0.00	40,959.78 33,552.32	449,900.98 0.00
TOTAL Bonds - Mortgage Backed Sec		1,278,526,105.99 1,258,110,034.70	879,989,063.15	568,923,219.87	192,005,480.73	10,954,745.70	6,231,185.75	1,261,630,362.24	191,725,394.10 192,005,480.73	-280,086.63 0.00	4,017,543.57 5,515,716.94	59,311,923.65 2,047,851.00
Bonds - Other Taxable (L/T)												
00209AAG1	AT&T Wireless Services 8 1/8% Due 5/1/2012 MN1	1,750,000.00 1,717,602.06	1,734,175.17	0.00	0.00	4,210.38	0.00	1,738,385.55	0.00 0.00	0.00 0.00	23,697.92 23,697.92	142,187.50 0.00
00209TAA3	AT&T Broadband Corp 8 3/8% Due 3/15/2013 MS1	1,000,000.00 1,069,962.79	1,037,568.47	0.00	0.00	0.00	7,971.29	1,029,597.18	0.00 0.00	0.00 0.00	24,659.72 24,659.72	83,750.00 0.00
00817YAB4	Aetna Inc 7 7/8% Due 3/1/2011 MS1	175,000.00 194,550.63	181,767.68	0.00	0.00	0.00	3,027.10	178,740.58	0.00 0.00	0.00 0.00	4,593.75 4,593.75	13,781.26 0.00
013104AF1	Albertsons Inc 7.45% Due 8/1/2029 FA1	200,000.00 218,930.41	217,240.60	0.00	0.00	0.00	409.13	216,831.47	0.00 0.00	0.00 0.00	6,208.33 6,208.33	14,900.00 0.00
013104AJ3	Albertsons Inc 7 1/2% Due 2/15/2011 FA1	175,000.00 196,092.75	182,121.51	0.00	0.00	0.00	3,262.23	178,859.28	0.00 0.00	0.00 0.00	4,958.33 4,958.33	13,125.00 0.00

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GAAP BASIS REPORTING PERIOD RECONCILIATION BY BOOK VALUE
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		B A L A N C E S H E E T V A L U E S						I N C O M E S T A T E M E N T V A L U E S				
SECURITY ID	DESCRIPTION	CUR PERIOD UNITS CUR PERIOD COST	PRIOR PERIOD BOOK VALUE	CURRENT PERIOD ACQUIST. COST	CURRENT PERIOD DISPOSALS BV	INCREASE BY ADJUSTMENT IN BOOK VALUE	DECREASE BY ADJUSTMENT IN BOOK VALUE	CURRENT PERIOD BOOK VALUE	SALES PROCEEDS BOOK VALUE SOLD	GAIN/LOSS FX GAIN/LOSS	PRIOR INC ACCR CURR INC ACCRUAL	INCOME RECEIVED INCOME PAID
Bonds - Mortgage Backed Sec												
52108HP73	LB-UBS Commercial Mortg Series 2004-C7 Class A6 4.786% Due 10/15/2029 Mo	3,000,000.00 3,014,833.20	3,007,065.40	0.00	0.00	0.00	1,786.45	3,005,278.95	0.00 0.00	0.00 0.00	7,976.67 7,976.67	143,580.00 0.00
52108HZY3	LB-UBS Commercial Mortg Series 2004-C2 Class A4 4.367% Due 3/15/2036 Mo-	16,500,000.00 16,558,971.45	10,020,491.91	6,509,575.45	0.00	0.00	5,842.41	16,524,224.95	0.00 0.00	0.00 0.00	24,261.11 40,030.83	436,700.04 13,404.26
52109PAC9	LB-UBS Commercial Mortga Series 2007-C6 Class A3 5.933% Due 7/17/2040 Mo-	0.00 0.00	34,331,342.54	0.00	35,541,063.49	1,218,903.15	9,182.20	0.00	45,655,855.16 35,541,063.49	10,114,791.67 0.00	142,932.57 0.00	2,286,920.96 0.00
576435AR2	MARS Series 2004-2 5 1/4% Due 3/28/2034 Mo-	2,044,301.52 633,733.47	769,891.77	0.00	439,220.28	303,061.98	0.00	633,733.47	439,220.28 439,220.28	0.00 0.00	10,865.41 8,943.82	121,391.66 0.00
57643MAN4	Master Asset Securitizat Series 2004-4 Class 2A4 5 1/4% Due 2/25/2015 Mo-	0.00 0.00	2,450,496.80	0.00	2,462,485.85	15,238.46	3,249.41	0.00	2,570,673.42 2,462,485.85	108,187.57 0.00	11,139.85 0.00	114,930.09 0.00
617451CR8	Morgan Stanley Capital I Series 2006-T21 Class A4 5.162% Due 10/12/2052 Mo	4,695,000.00 4,720,653.48	4,708,691.93	0.00	0.00	0.00	3,536.73	4,705,155.20	0.00 0.00	0.00 0.00	20,196.33 20,196.33	242,355.96 0.00
61745M2F9	Morgan Stanley Capital I Series 2005-IQ9 Class A5 4.7% Due 7/15/2056 Mo-1	7,000,000.00 7,029,743.00	7,010,057.28	0.00	0.00	0.00	3,610.19	7,006,447.09	0.00 0.00	0.00 0.00	27,416.67 27,416.67	329,000.04 0.00
61745M5F6	Morgan Stanley Capital I Series 2005-T19 Class AA 4.852% Due 6/12/2047 Mo-	5,531,713.02 5,562,115.31	6,068,869.94	0.00	528,286.98	0.00	5,704.52	5,534,878.44	528,286.98 528,286.98	0.00 0.00	24,502.60 22,366.56	289,782.75 0.00
61745MVA8	Morgan Stanley Capital I Series 2004-T13 Class A 4.39% Due 9/13/2045 Mo-1	3,562,140.36 3,529,719.32	4,980,668.38	0.00	1,437,859.64	9,394.75	0.00	3,552,203.49	1,437,859.64 1,437,859.64	0.00 0.00	18,291.67 13,031.50	214,517.52 0.00
61746WGB0	Morgan Stanley Dean Witt 2001-TOP1 6.66% Due 2/15/2033 Mo-1	289,550.52 325,653.85	1,809,267.23	0.00	1,502,883.90	0.00	17,332.80	289,050.53	1,502,883.90 1,502,883.90	0.00 0.00	9,948.01 1,607.01	91,750.96 0.00
61751NAD4	Morgan Stanley Capital I Ser 2007-HQ11 Cl A31 5.439% Due 2/12/2044 Mo-	0.00 0.00	20,844,859.29	0.00	21,616,659.01	771,799.72	0.00	0.00	25,986,328.12 21,616,659.01	4,369,669.11 0.00	113,312.50 0.00	1,246,437.50 0.00
61756UAF8	Morgan Stanley Capital I Series 2007-IQ16 Class A Adj % Due 12/12/2049 Mo-	0.00 0.00	9,606,921.07	0.00	10,121,688.35	514,767.28	0.00	0.00	19,653,125.00 10,121,688.35	9,531,436.65 0.00	101,854.17 0.00	1,150,904.68 0.00
761118PU6	Residential Accredited Loa Series 2005-QS17 Class A 6% Due 12/25/2035 Mo-1	1,528,471.26 1,554,144.75	2,342,953.48	0.00	803,656.30	0.00	7,930.55	1,531,366.63	803,656.30 803,656.30	0.00 0.00	11,660.64 7,642.36	117,661.77 0.00
92922FPF9	Washington Mutual Series 2004-RS2 Class A2 5% Due 11/25/2033 Mo-1	0.00 0.00	1,613,343.81	0.00	1,640,000.26	26,656.45	0.00	0.00	1,793,945.01 1,640,000.26	153,944.75 0.00	7,223.22 0.00	74,668.41 0.00
92978YAB6	Wachovia Bank Comm Mtge Series 2007-C32 Class A2 Adj % Due 6/15/2049 Mo-1	0.00 0.00	7,049,815.18	0.00	7,570,303.20	520,488.02	0.00	0.00	8,824,062.50 7,570,303.20	1,253,759.30 0.00	40,625.06 0.00	505,143.13 0.00

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GAAP BASIS REPORTING PERIOD RECONCILIATION BY BOOK VALUE
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B A L A N C E S H E E T V A L U E S								I N C O M E S T A T E M E N T V A L U E S				
SECURITY ID	DESCRIPTION	CUR PERIOD UNITS CUR PERIOD COST	PRIOR PERIOD BOOK VALUE	CURRENT PERIOD ACQUIST. COST	CURRENT PERIOD DISPOSALS BV	INCREASE BY ADJUSTMENT IN BOOK VALUE	DECREASE BY ADJUSTMENT IN BOOK VALUE	CURRENT PERIOD BOOK VALUE	SALES PROCEEDS BOOK VALUE SOLD	GAIN/LOSS FX GAIN/LOSS	PRIOR INC ACCR CURR INC ACCRUAL	INCOME RECEIVED INCOME PAID
Bonds - Mortgage Backed Sec												
61745MSF6	Morgan Stanley Capital I Series 2005-T19 Class AA 4.852% Due 6/12/2047 Mo-	4,328,828.78 4,352,620.01	5,534,878.44	0.00	1,202,884.24	0.00	3,079.98	4,328,914.22	1,202,884.24 1,202,884.24	0.00 0.00	22,366.56 17,502.90	242,778.96 0.00
61745MVA8	Morgan Stanley Capital I Series 2004-T13 Class A 4.39% Due 9/13/2045 Mo-1	2,354,600.31 2,333,169.76	3,552,203.49	0.00	1,207,540.05	4,644.35	0.00	2,349,307.79	1,207,540.05 1,207,540.05	0.00 0.00	13,031.50 8,613.91	129,554.67 0.00
61745MW41	Morgan Stanley Capital I Series 2005-T17 Class A5 4.78% Due 12/13/2041 Mo-	3,550,000.00 3,808,484.38	0.00	3,808,484.38	0.00	0.00	49,091.64	3,759,392.74	0.00 0.00	0.00 0.00	0.00 14,140.83	70,704.15 12,255.39
61746WGB0	Morgan Stanley Dean Witt 2001-TOP1 6.66% Due 2/15/2033 Mo-1	0.00 0.00	289,050.53	0.00	289,550.52	499.99	0.00	0.00	289,550.52 289,550.52	0.00 0.00	1,607.01 0.00	2,299.95 0.00
761118PU6	Residential Accredited Loa Series 2005-QS17 Class A 6% Due 12/25/2035 Mo-1	1,237,526.47 840,500.75	1,531,366.63	0.00	695,679.99	17,148.34	12,334.23	840,500.75	248,465.17 695,679.99	-447,214.82 0.00	7,642.36 6,187.63	80,278.80 0.00
92979FAG5	Wachovia Bank Comm Mtge Series 2007-C34 Class AM 5.818% Due 5/15/2046 Mo-	10,000,000.00 10,049,710.00	10,030,874.14	0.00	0.00	0.00	6,742.81	10,024,131.33	0.00 0.00	0.00 0.00	48,483.33 48,483.33	581,799.96 0.00
TOTAL Bonds - Mortgage Backed Sec		1,087,779,526.12 1,128,113,172.48	1,008,930,448.56	353,293,261.60	232,109,864.05	1,232,854.19	10,404,326.45	1,120,942,373.85	231,662,649.23 232,109,864.05	-447,214.82 0.00	4,191,135.86 4,480,046.40	52,146,291.85 751,845.09
Bonds - Other Taxable (L/T)												
00209AAG1	AT&T Wireless Services 8 1/8% Due 5/1/2012 MN1	0.00 0.00	1,742,958.57	0.00	1,796,069.48	53,110.91	0.00	0.00	1,796,069.48 1,796,069.48	0.00 0.00	23,697.92 0.00	164,700.52 0.00
00209TAA3	AT&T Broadband Corp 8 3/8% Due 3/15/2013 MS1	1,000,000.00 1,069,962.79	1,021,032.03	0.00	0.00	0.00	9,203.23	1,011,828.80	0.00 0.00	0.00 0.00	24,659.72 24,659.72	83,750.00 0.00
002824AX8	Abbott Laboratories 2.7% Due 5/27/2015 MN27	3,585,000.00 3,581,343.30	3,581,702.55	0.00	0.00	703.56	0.00	3,582,406.11	0.00 0.00	0.00 0.00	9,141.75 9,141.75	96,795.00 0.00
00817YAB4	Aetna Inc 7 7/8% Due 3/1/2011 MS1	0.00 0.00	175,513.79	0.00	175,000.00	0.00	513.79	0.00	175,000.00 175,000.00	0.00 0.00	4,593.75 0.00	6,890.63 0.00
009363AL6	Airgas Inc 2.95% Due 6/15/2016 JD15	3,040,000.00 3,035,744.00	0.00	3,035,744.00	0.00	450.95	0.00	3,036,194.95	0.00 0.00	0.00 0.00	0.00 3,985.78	47,829.33 0.00
013104AF1	Albertsons Inc 7.45% Due 8/1/2029 FA1	200,000.00 218,930.41	216,394.58	0.00	0.00	0.00	466.53	215,928.05	0.00 0.00	0.00 0.00	6,208.33 6,208.33	14,900.00 0.00
013104AJ3	Albertsons Inc 7 1/2% Due 2/15/2011 FA1	0.00 0.00	175,405.16	0.00	175,000.00	0.00	405.16	0.00	175,000.00 175,000.00	0.00 0.00	4,958.33 0.00	6,562.50 0.00

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GAAP BASIS REPORTING PERIOD RECONCILIATION BY BOOK VALUE
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		BALANCE SHEET VALUES				INCOME STATEMENT VALUES						
SECURITY ID	DESCRIPTION	CUR PERIOD UNITS CUR PERIOD COST	PRIOR PERIOD BOOK VALUE	CURRENT PERIOD ACQUIST. COST	CURRENT PERIOD DISPOSALS BV	INCREASE BY ADJUSTMENT IN BOOK VALUE	DECREASE BY ADJUSTMENT IN BOOK VALUE	CURRENT PERIOD BOOK VALUE	SALES PROCEEDS BOOK VALUE SOLD	GAIN/LOSS FX GAIN/LOSS	PRIOR INC ACCR CURR INC ACCRUAL	INCOME RECEIVED INCOME PAID
Bonds - Mortgage Backed Sec												
46625YSG9	JP Morgan Chase Comm Mtg Series 2005-LDP3 Class A 4.936% Due 8/15/2042 Mo-	4,600,000.00 4,494,164.06	4,549,870.42	0.00	0.00	20,873.48	0.00	4,570,743.90	0.00 0.00	0.00 0.00	18,921.33 18,921.33	227,055.96 0.00
46631BAE5	JP Morgan Chase Com Mtge Series 2007-LD11 Class A Adj % Due 6/15/2049 Mo-1	8,000,000.00 4,905,937.50	5,709,808.44	0.00	0.00	358,523.56	0.00	6,068,332.00	0.00 0.00	0.00 0.00	38,777.63 38,744.71	472,802.25 0.00
46632MBY5	JP Morgan Chase Commerci Series 2008-C2 Class A4 6.068% Due 2/12/2051 Mo-	8,438,000.00 8,479,674.44	8,457,296.70	0.00	0.00	0.00	7,019.38	8,450,277.32	0.00 0.00	0.00 0.00	42,668.15 42,668.15	512,017.80 0.00
50180LAC4	LB-UBS CommercialMortgag Series 2008-C1 Class A2 Adj % Due 4/15/2041 Mo-1	3,915,000.00 3,916,600.06	3,915,157.44	0.00	0.00	0.00	487.38	3,914,670.06	0.00 0.00	0.00 0.00	13,365.81 13,390.80	244,121.77 0.00
52108HMY7	LB-UBS Commercial Mortg Series 2002-C7 Class A4 4.96% Due 12/15/2031 Mo-	0.00 0.00	4,633,551.88	0.00	4,623,734.29	0.00	9,817.59	0.00	4,623,734.29 4,623,734.29	0.00 0.00	12,740.96 0.00	172,299.40 0.00
52108HP73	LB-UBS Commercial Mortg Series 2004-C7 Class A6 4.786% Due 10/15/2029 Mo	3,000,000.00 3,014,833.20	3,003,510.28	0.00	0.00	0.00	1,907.05	3,001,603.23	0.00 0.00	0.00 0.00	7,976.67 7,976.67	143,580.00 0.00
52108HZY3	LB-UBS Commercial Mortg Series 2004-C2 Class A4 4.367% Due 3/15/2036 Mo-	16,500,000.00 16,558,971.45	16,514,217.90	0.00	0.00	0.00	10,445.85	16,503,772.05	0.00 0.00	0.00 0.00	40,030.83 40,030.83	720,555.00 0.00
576435AR2	MARS Series 2004-2 Class NOTE 5 1/4% Due 3/28/2034 Mo-	896,433.33 277,894.33	353,788.76	0.00	244,820.74	168,926.31	0.00	277,894.33	244,820.74 244,820.74	0.00 0.00	4,992.99 3,921.90	53,229.00 0.00
617451CR8	Morgan Stanley Capital I Series 2006-T21 Class A4 5.162% Due 10/12/2052 Mo	4,695,000.00 4,720,653.48	4,701,072.10	0.00	0.00	0.00	4,463.46	4,696,608.64	0.00 0.00	0.00 0.00	20,196.33 20,196.33	242,355.96 0.00
61745M2F9	Morgan Stanley Capital I Series 2005-IQ9 Class A5 4.7% Due 7/15/2056 Mo-1	7,000,000.00 7,029,743.00	7,001,799.27	0.00	0.00	0.00	4,867.27	6,996,932.00	0.00 0.00	0.00 0.00	27,416.67 27,416.67	329,000.04 0.00
61745M5F6	Morgan Stanley Capital I Series 2005-T19 Class AA 4.852% Due 6/12/2047 Mo-	1,861,959.43 1,872,192.75	4,328,914.22	0.00	2,466,869.35	0.00	1,334.76	1,860,710.11	2,466,869.35 2,466,869.35	0.00 0.00	17,502.90 7,528.52	156,862.91 0.00
61745MVA8	Morgan Stanley Capital I Series 2004-T13 Class A 4.39% Due 9/13/2045 Mo-1	611,736.25 606,168.49	2,349,307.79	0.00	1,742,864.06	4,280.29	0.00	610,724.02	1,742,864.06 1,742,864.06	0.00 0.00	8,613.91 2,237.94	84,390.44 0.00
61745MW41	Morgan Stanley Capital I Series 2005-T17 Class A5 4.78% Due 12/13/2041 Mo-	3,550,000.00 3,808,484.38	3,759,392.74	0.00	0.00	0.00	104,654.27	3,654,738.47	0.00 0.00	0.00 0.00	14,140.83 14,140.83	169,689.96 0.00
761118PU6	Residential Accredit Loa Series 2005-QS17 Class A 6% Due 12/25/2035 Mo-1	0.00 0.00	840,500.75	0.00	841,104.52	7,052.03	6,448.26	0.00	1,011,721.52 841,104.52	170,617.00 0.00	6,187.63 0.00	71,960.90 0.00
92979FAG5	Wachovia Bank Comm Mtge Series 2007-C34 Class AM 5.818% Due 5/15/2046 Mo-	10,000,000.00 10,049,710.00	10,024,131.33	0.00	0.00	0.00	7,138.88	10,016,992.45	0.00 0.00	0.00 0.00	48,483.33 48,483.33	581,799.96 0.00

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Everest Reinsurance (Bermuda), Ltd
Cusip # 761118PU6

Year	Prior Period BV	Purchase Cost	Paydowns	Amortization	Sales Proceeds	Basis Adjustment	Realized Gain(Loss)	Total	Paid for Accrued	Coupon Interest
2006	-	9,089,912.28	(1,295,223.80)	(44,922.26)	-	-	-	7,749,766.22	(26,819.26)	459,256.77
2007	7,749,765.52	-	(1,346,640.04)	(38,334.78)	-	-	-	6,364,790.70	-	419,792.40
2008	6,364,790.70	-	(1,405,745.83)	(27,384.52)	-	-	-	4,931,660.35	-	339,269.49
2009	4,931,660.35	-	(1,371,601.82)	(23,174.93)	-	-	-	3,536,883.60	-	256,765.34
2010	3,536,883.60	-	(1,213,186.15)	(11,971.87)	-	-	-	2,311,725.58	-	177,620.21
2011	2,311,725.58	-	(360,217.36)	(7,594.17)	-	(675,108.12)	-	1,268,805.93	-	121,187.51
2012	1,268,805.93	-	(201,068.71)	3,081.84	(1,341,070.78)	-	270,251.72	-	-	108,631.00
Total		9,089,912.28	(7,193,683.71)	(150,300.69)	(1,341,070.78)	(675,108.12)	270,251.72		(26,819.26)	1,882,522.72

Purchase Cost	9,089,912.28
Mthly Paydown	(7,193,683.71)
Amortization	(150,300.69)
BV @ Disposal	1,745,927.88
Sales Proceeds	1,341,070.78
Realized Loss	(404,857.10)

Exh. D-2

Everest Reinsurance (Bermuda), Ltd
QUOTED IN: U.S. Dollars
TRANSACTION LEDGER - SORT BY PORTFOLIO / MANAGER GROUP
12/31/2011 Thru 12/31/2012

RUN DATE: 01/11/13
RUN TIME: 10:16:28
PAGE 15

total

Everest Reinsurance (Bermuda), Ltd

TRANSACTION DATE TRANSACTION TYPE	QUANTITY	DESCRIPTION	PRICE	AMOUNT INT PUR/SOLD	GAIN/LOSS COMMISSION	ACQ/DISP YIELD	BROKER/ADVICE/SECURITY ID LOCATION
DISPOSITIONS							
Mortgages (including CMO)							
03/06/2012 SALE	12,900,240.76	Wells Fargo Mortgage Backed Se Series 2006-3 Class A11 5 1/2% Due 3/25/2036 Mo-1	98.0000	12,642,235.94 15,766.96	-20,890.77 .00	5.7410	PAB 461650 94983QAL0 Bank of New York-BNY
03/23/2012 SALE	1,079,069.50	GNMA Series 2009-89 Class JA 5% Due 7/16/2039 Mo-1	109.6875	1,183,604.36 4,046.51	60,084.45 .00	3.5808	GLS 461371 38376CZ93 Bank of New York-BNY
04/30/2012 SALE	0.01	GNMA Series 2009-89 Class JA 5% Due 7/16/2039 Mo-1	100.0000	.1 .00	.00 .00	5.0191	ZZZ 466263 38376CZ93 Bank of New York-BNY
10/01/2012 SALE	6,000,000.00	FHLMC Series 3099 Class OG 5% Due 6/15/2034 Mo-1	104.4375	6,266,250.00 2,500.00	80,381.27 .00	3.1604	CAN 481812 31396GU82 Bank of New York-BNY
12/28/2012 SALE	1,595,325.83	Residential Accredit Loans, In Series 2005-QS17 Class A5 6% Due 12/25/2035 Mo-1	84.0625	1,341,070.78 4,254.20	270,251.72 .00		CIA 490196 761118PU6 Bank of New York-BNY
Subtotal	21,574,636.1			21,433,161.09 26,567.67	389,826.67 .00		
01/01/2012 PAYDOWN	23,142.02	Banc of America Commercial Mtg Series 2005-3 Class A2 4.501% Due 7/10/2043 Mo-1	100.0000	23,142.02 7,533.32	.00 .00		453844 05947UR42 Bank of New York-BNY
01/01/2012 PAYDOWN	0.00	Banc of America Comm Mtge Inc Series 2007-1 Class A4 5.451% Due 1/15/2049 Mo-1	0.0000	.00 13,627.50	.00 .00		453783 059497AX5 Bank of New York-BNY
01/01/2012 PAYDOWN	0.00	Bear Stearns Commercial Mortgage Series 2005-PW10 Class AJ Adj % Due 12/11/2040 Mo-1	0.0000	.00 46,894.75	.00 .00		453949 07387BEE9 Bank of New York-BNY
01/01/2012 PAYDOWN	115,556.27	Countrywide Alternative Loan Trust Series 2003-J1 Class 3A1 5% Due 10/25/2018 Mo-1	100.0000	115,556.27 12,578.90	.00 .00		453037 12669EZ90 Bank of New York-BNY

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GAAP BASIS REPORTING PERIOD RECONCILIATION BY BOOK VALUE
12/31/2005 Through 12/31/2006
Non Insurance Company
Everest Reinsurance (Bermuda), Ltd

RUN DATE: 01/09/07
RUN TIME: 15:22:26
Page: 007

		B A L A N C E S H E E T V A L U E S						I N C O M E S T A T E M E N T V A L U E S				
SECURITY ID	DESCRIPTION	CUR PERIOD UNITS CUR PERIOD COST	PRIOR PERIOD BOOK VALUE	CURRENT PERIOD ACQUIST. COST	CURRENT PERIOD DISPOSALS BV	INCREASE BY ADJUSTMENT IN BOOK VALUE	DECREASE BY ADJUSTMENT IN BOOK VALUE	CURRENT PERIOD BOOK VALUE	SALES PROCEEDS BOOK VALUE SOLD	GAIN/LOSS FX GAIN/LOSS	PRIOR INC ACCR CURR INC ACCRUAL	INCOME RECEIVED INCOME PAID
Bonds - Mortgage Backed Sec												
52108HJR6	LB-UBS Commercial Mortg Series 2002-C2 Class A2 4.904% Due 6/15/2026 Mo-	20,000,000.00 20,385,156.25	20,316,669.50	0.00	0.00	0.00	140,528.03	20,176,141.47	0.00 0.00	0.00 0.00	54,488.89 54,488.89	980,799.96 0.00
617451CR8	Morgan Stanley Capital I Series 2006-T21 Class A4 5.162% Due 10/12/2052 Mo	12,805,000.00 12,874,966.52	0.00	12,874,966.52	0.00	0.00	7,082.33	12,867,884.19	0.00 0.00	0.00 0.00	0.00 55,082.84	605,911.24 53,246.75
63859CBH5	Nationslink Funding Corp Series 1998-2 Class A2 6.476% Due 8/20/2030 Mo-	17,730,354.03 18,647,425.95	21,854,988.87	0.00	3,238,624.94	0.00	448,477.04	18,167,886.89	3,238,624.94 3,238,624.94	0.00 0.00	113,162.59 95,684.81	1,295,926.79 0.00
761118PU6	Residential Accredited Loa Series 2005-QS17 Class A 6% Due 12/25/2035 Mo-1	7,644,528.58 7,772,932.79	0.00	9,089,912.28	1,295,223.80	0.00	44,922.96	7,749,765.52	1,295,223.80 1,295,223.80	0.00 0.00	0.00 38,222.64	459,256.77 26,819.26
79548K4M7	Salomon Brothers Mortg S Series 2000-C2 Class A2 7.455% Due 7/18/2033 Mo-	9,313,394.16 10,459,014.38	10,503,159.74	0.00	424,811.26	0.00	209,571.77	9,868,776.71	424,811.26 424,811.26	0.00 0.00	60,498.60 57,859.46	715,794.28 0.00
831641EA9	Small Business Investmen Series 2006-P10A Class 1 5.408% Due 2/10/2016 FMA	13,156,447.47 13,156,447.47	0.00	13,600,000.00	443,552.53	0.00	0.00	13,156,447.47	443,552.53 443,552.53	0.00 0.00	0.00 118,908.33	506,641.19 0.00
949757AA6	Wells Fargo MBS Trust Series 2004-6 Class A1 5 1/4% Due 6/25/2034 Mo-	8,690,175.44 8,865,336.80	9,625,763.09	0.00	814,006.45	12,001.02	10,413.08	8,813,344.58	814,006.45 814,006.45	0.00 0.00	41,580.80 38,019.52	479,498.01 0.00
94983QAL0	Wells Fargo Mortgage Bac Series 2006-3 Class A11 5 1/2% Due 3/25/2036 Mo-	14,000,000.00 13,505,625.00	0.00	13,505,625.00	0.00	6,592.90	0.00	13,512,217.90	0.00 0.00	0.00 0.00	0.00 64,166.67	641,639.43 57,750.00
TOTAL	Bonds - Mortgage Backed Sec	518,954,053.19 524,763,904.91	468,280,741.62	121,310,585.29	65,190,258.61	203,027.75	2,054,204.77	522,549,891.28	65,190,258.61 65,190,258.61	0.00 0.00	1,943,604.81 2,286,079.41	28,052,490.90 287,590.65
Bonds - Other Taxable (L/T)												
00209AAD8	AT&T Wireless Svcs 7.35% Due 3/1/2006 MS1	0.00 0.00	499,844.12	0.00	500,000.00	155.88	0.00	0.00	500,000.00 500,000.00	0.00 0.00	12,250.00 0.00	18,375.00 0.00
00209AAG1	AT&T Wireless Services 8 1/8% Due 5/1/2012 MN1	2,500,000.00 2,450,000.00	2,462,062.26	0.00	0.00	4,694.34	0.00	2,466,756.60	0.00 0.00	0.00 0.00	33,854.17 33,854.17	203,125.00 0.00
00209TAA3	AT&T Broadband Corp 8 3/8% Due 3/15/2013 MS1	7,496,000.00 7,114,534.11	7,193,395.23	0.00	0.00	32,528.12	1,606.40	7,224,316.95	0.00 0.00	0.00 0.00	184,849.28 184,849.28	627,790.00 0.00
010392ER5	Alabama Power Co Series FF 5.2% Due 1/15/2016 JJ15	6,310,000.00 6,295,423.90	0.00	6,295,423.90	0.00	904.80	0.00	6,296,328.70	0.00 0.00	0.00 0.00	0.00 151,299.78	161,325.67 0.00
013104AL8	Albertsons Inc 8% Due 5/1/2031 MN1	750,000.00 917,655.00	913,153.50	0.00	0.00	0.00	2,750.55	910,402.95	0.00 0.00	0.00 0.00	10,000.00 10,000.00	60,000.00 0.00

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GAAP BASIS REPORTING PERIOD RECONCILIATION BY BOOK VALUE
12/31/2006 Through 12/31/2007
Non Insurance Company
Everest Reinsurance (Bermuda), Ltd

RUN DATE: 01/04/08
RUN TIME: 15:07:16
Page: 007

		BALANCE SHEET VALUES				INCOME STATEMENT VALUES						
SECURITY ID	DESCRIPTION	CUR PERIOD UNITS CUR PERIOD COST	PRIOR PERIOD BOOK VALUE	CURRENT PERIOD ACQUIST. COST	CURRENT PERIOD DISPOSALS BV	INCREASE BY ADJUSTMENT IN BOOK VALUE	DECREASE BY ADJUSTMENT IN BOOK VALUE	CURRENT PERIOD BOOK VALUE	SALES PROCEEDS BOOK VALUE SOLD	GAIN/LOSS FX GAIN/LOSS	PRIOR INC ACCR CURR INC ACCRUAL	INCOME RECEIVED INCOME PAID
Bonds - Mortgage Backed Sec												
46625YSG9	JP Morgan Chase Comm Mtg Series 2005-LDP3 Class A 4.936% Due 8/15/2042 Mo-	10,000,000.00 9,769,921.88	9,790,659.67	0.00	0.00	21,230.58	0.00	9,811,890.25	0.00 0.00	0.00 0.00	41,133.33 41,133.33	493,599.96 0.00
52108H3H5	LB-UBS Commercial Mortg Series 2005-C2 Class A5 5.15% Due 4/15/2030 Mo-1	10,000,000.00 9,950,781.25	9,954,698.48	0.00	0.00	4,017.54	0.00	9,958,716.02	0.00 0.00	0.00 0.00	28,611.11 28,611.11	515,000.04 0.00
52108HJR6	LB-UBS Commercial Mortg Series 2002-C2 Class A2 4.904% Due 6/15/2026 Mo-	0.00 0.00	20,176,141.47	0.00	20,091,453.93	0.00	84,687.54	0.00	19,958,813.33 20,091,453.93	-132,640.60 0.00	54,488.89 0.00	338,418.87 0.00
617451CR8	Morgan Stanley Capital I Series 2006-T21 Class A4 5.162% Due 10/12/2052 Mo	12,805,000.00 12,874,966.52	12,867,884.19	0.00	0.00	0.00	8,087.04	12,859,797.15	0.00 0.00	0.00 0.00	55,082.84 55,082.84	660,994.08 0.00
63859CBH5	Nationslink Funding Corp Series 1998-2 Class A2 6.476% Due 8/20/2030 Mo-	13,259,259.15 13,945,071.43	18,167,886.89	0.00	4,471,094.88	0.00	342,637.72	13,354,154.29	4,471,094.88 4,471,094.88	0.00 0.00	95,684.81 71,555.80	1,064,368.35 0.00
761118PU6	Residential Accredit Loa Series 2005-QS17 Class A 6% Due 12/25/2035 Mo-1	6,297,888.54 6,403,673.43	7,749,765.52	0.00	1,346,640.04	0.00	38,334.78	6,364,790.70	1,346,640.04 1,346,640.04	0.00 0.00	38,222.64 31,489.44	419,792.40 0.00
79548K4M7	Salomon Brothers Mortg S Series 2000-C2 Class A2 7.455% Due 7/18/2033 Mo-	8,835,693.28 9,922,552.56	9,868,776.71	0.00	477,700.88	0.00	195,618.79	9,195,457.04	477,700.88 477,700.88	0.00 0.00	57,859.46 54,891.74	691,846.24 0.00
92979FAG5	Wachovia Bank Comm Mtge Series 2007-C34 Class AM 5.818% Due 9/15/2017 Mo-	10,000,000.00 10,049,710.00	0.00	10,049,710.00	0.00	0.00	774.31	10,048,935.69	0.00 0.00	0.00 0.00	0.00 48,483.33	48,483.33 19,393.33
949757AA6	Wells Fargo MBS Trust Series 2004-6 Class A1 5 1/4% Due 6/25/2034 Mo-	7,832,368.45 7,990,239.64	8,813,344.58	0.00	857,806.99	0.00	24,270.41	7,931,267.18	857,806.99 857,806.99	0.00 0.00	38,019.52 34,266.61	435,746.57 0.00
94983QAL0	Wells Fargo Mortgage Bac Series 2006-3 Class A11 5 1/2% Due 3/25/2036 Mo-	14,000,000.00 13,505,625.00	13,512,217.90	0.00	0.00	47,595.64	0.00	13,559,813.54	0.00 0.00	0.00 0.00	64,166.67 64,166.67	769,933.41 0.00
TOTAL Bonds - Mortgage Backed Sec		415,266,098.25 419,311,872.36	509,393,443.81	18,592,210.00	109,449,521.85	228,016.81	1,523,612.62	417,240,536.15	108,276,530.87 109,449,521.85	-1,172,990.98 0.00	2,167,171.08 1,839,251.71	23,688,588.78 37,407.90
Bonds - Other Taxable (L/T)												
00209AAG1	AT&T Wireless Services 8 1/8% Due 5/1/2012 MN1	2,500,000.00 2,450,000.00	2,466,756.60	0.00	0.00	5,098.68	0.00	2,471,855.28	0.00 0.00	0.00 0.00	33,854.17 33,854.17	203,125.00 0.00
00209TAA3	AT&T Broadband Corp 8 3/8% Due 3/15/2013 MS1	7,496,000.00 7,114,534.11	7,224,316.95	0.00	0.00	35,600.68	1,726.06	7,258,191.57	0.00 0.00	0.00 0.00	184,849.28 184,849.28	627,790.00 0.00
002819AB6	Abbott Laboratories 5.6% Due 11/30/2017 MN30	10,000,000.00 10,103,900.00	0.00	10,103,900.00	0.00	0.00	596.87	10,103,303.13	0.00 0.00	0.00 0.00	0.00 80,888.88	0.00 52,888.88

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GAAP BASIS REPORTING PERIOD RECONCILIATION BY BOOK VALUE
12/31/2007 Through 12/31/2008
Non Insurance Company
Everest Reinsurance (Bermuda), Ltd

RUN DATE: 01/07/09
RUN TIME: 16:42:55
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B A L A N C E S H E E T V A L U E S								I N C O M E S T A T E M E N T V A L U E S				
SECURITY ID	DESCRIPTION	CUR PERIOD UNITS CUR PERIOD COST	PRIOR PERIOD BOOK VALUE	CURRENT PERIOD ACQUIST. COST	CURRENT PERIOD DISPOSALS BV	INCREASE BY ADJUSTMENT IN BOOK VALUE	DECREASE BY ADJUSTMENT IN BOOK VALUE	CURRENT PERIOD BOOK VALUE	SALES PROCEEDS BOOK VALUE SOLD	GAIN/LOSS FX GAIN/LOSS	PRIOR INC ACCR CURR INC ACCRUAL	INCOME RECEIVED INCOME PAID
Bonds - Mortgage Backed Sec												
761118PU6	Residential Accredit Loa Series 2005-QS17 Class A 6% Due 12/25/2035 Mo-1	4,892,142.71 4,974,315.48	6,364,790.70	0.00	1,405,745.83	0.00	27,384.52	4,931,660.35	1,405,745.83 1,405,745.83	0.00 0.00	31,489.44 24,460.71	339,269.49 0.00
79548K4M7	Salomon Brothers Mortg S Series 2000-C2 Class A2 7.455% Due 7/18/2033 Mo-	8,298,307.70 9,319,064.36	9,195,457.04	0.00	537,385.58	0.00	178,684.77	8,479,386.69	537,385.58 537,385.58	0.00 0.00	54,891.74 51,553.24	644,687.82 0.00
885220JR5	Thornburg Mortgage Sec T Series 2005-4 Class A4 Adj % Due 12/25/2045 Mo-	0.00 0.00	0.00	8,616,597.37	8,658,537.16	41,939.79	0.00	0.00	8,658,537.16 8,658,537.16	0.00 0.00	0.00 0.00	137,494.78 1,870.60
88522RAA2	Thornburg Mortgage Sec T Series 2006-5 Class A1 Adj % Due 8/25/2011 Mo-2	4,539,018.03 4,373,060.18	0.00	4,744,742.80	385,787.99	40,214.65	0.00	4,399,169.46	385,787.99 385,787.99	0.00 0.00	0.00 447.28	73,686.48 0.00
92979FAG5	Wachovia Bank Comm Mtge Series 2007-C34 Class AM 5.818% Due 9/15/2017 Mo-	10,000,000.00 10,049,710.00	10,048,935.69	0.00	0.00	0.00	5,677.52	10,043,258.17	0.00 0.00	0.00 0.00	48,483.33 48,483.33	581,799.96 0.00
949757AA6	Wells Fargo MBS Trust Series 2004-6 Class A1 5 1/4% Due 6/25/2034 Mo-	6,928,525.27 7,068,178.35	7,931,267.18	0.00	903,843.18	0.00	23,632.85	7,003,791.15	903,843.18 903,843.18	0.00 0.00	34,266.61 30,312.30	389,575.78 0.00
94983QAL0	Wells Fargo Mortgage Bac Series 2006-3 Class A11 5 1/2% Due 3/25/2036 Mo-	14,000,000.00 13,505,625.00	13,559,813.54	0.00	0.00	15,216.29	0.00	13,575,029.83	0.00 0.00	0.00 0.00	64,166.67 64,166.67	770,003.38 0.00
TOTAL Bonds - Mortgage Backed Sec		446,713,632.89 449,545,327.45	417,240,536.15	108,427,205.31	76,963,763.35	295,913.07	1,015,244.11	447,984,647.07	76,963,763.35 76,963,763.35	0.00 0.00	1,839,251.71 1,943,285.38	23,595,298.34 209,377.28
Bonds - Other Taxable (L/T)												
00209AAG1	AT&T Wireless Services 8 1/8% Due 5/1/2012 MN1	2,500,000.00 2,450,000.00	2,471,855.28	0.00	0.00	5,537.83	0.00	2,477,393.11	0.00 0.00	0.00 0.00	33,854.17 33,854.17	203,125.00 0.00
00209TAA3	AT&T Broadband Corp 8 3/8% Due 3/15/2013 MS1	7,496,000.00 7,114,534.11	7,258,191.57	0.00	0.00	38,963.53	1,854.66	7,295,300.44	0.00 0.00	0.00 0.00	184,849.28 184,849.28	627,790.00 0.00
002819AB6	Abbott Laboratories 5.6% Due 11/30/2017 MN30	10,000,000.00 10,103,900.00	10,103,303.13	0.00	0.00	0.00	7,477.84	10,095,825.29	0.00 0.00	0.00 0.00	80,888.88 48,222.22	592,666.67 0.00
010392ER5	Alabama Power Co Series FF 5.2% Due 1/15/2016 JJ15	6,310,000.00 6,295,423.90	6,297,533.23	0.00	0.00	1,268.34	0.00	6,298,801.57	0.00 0.00	0.00 0.00	151,299.78 151,299.78	328,120.00 0.00
013104AL8	Albertsons Inc 8% Due 5/1/2031 MN1	750,000.00 917,655.00	907,477.15	0.00	0.00	0.00	3,112.23	904,364.92	0.00 0.00	0.00 0.00	10,000.00 10,000.00	60,000.00 0.00
023551AM6	Amerada Hess Corp 7 1/8% Due 3/15/2033 MS1	750,000.00 883,702.50	874,933.62	0.00	0.00	0.00	2,263.57	872,670.05	0.00 0.00	0.00 0.00	15,734.38 15,734.38	53,437.50 0.00

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GAAP BASIS REPORTING PERIOD RECONCILIATION BY BOOK VALUE
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		B A L A N C E S H E E T V A L U E S						I N C O M E S T A T E M E N T V A L U E S				
SECURITY ID	DESCRIPTION	CUR PERIOD UNITS CUR PERIOD COST	PRIOR PERIOD BOOK VALUE	CURRENT PERIOD ACQUIST. COST	CURRENT PERIOD DISPOSALS BV	INCREASE BY ADJUSTMENT IN BOOK VALUE	DECREASE BY ADJUSTMENT IN BOOK VALUE	CURRENT PERIOD BOOK VALUE	SALES PROCEEDS BOOK VALUE SOLD	GAIN/LOSS FX GAIN/LOSS	PRIOR INC ACCR CURR INC ACCRUAL	INCOME RECEIVED INCOME PAID
Bonds - Mortgage Backed Sec												
52108H3H5	LB-UBS Commercial Mortg Series 2005-C2 Class A5 5.15% Due 4/15/2030 Mo-1	10,000,000.00 9,950,781.25	9,963,017.68	0.00	0.00	4,483.25	0.00	9,967,500.93	0.00 0.00	0.00 0.00	28,611.11 28,611.11	515,000.04 0.00
617451CR8	Morgan Stanley Capital I Series 2006-T21 Class A4 5.162% Due 10/12/2052 Mo	12,805,000.00 12,874,966.52	12,851,290.65	0.00	0.00	0.00	8,947.71	12,842,342.94	0.00 0.00	0.00 0.00	55,082.84 55,082.84	660,994.08 0.00
61745M2F9	Morgan Stanley Capital I Series 2005-IQ9 Class A5 4.7% Due 7/15/2056 Mo-1	1,000,000.00 1,002,367.20	1,002,092.26	0.00	0.00	0.00	639.46	1,001,452.80	0.00 0.00	0.00 0.00	3,916.67 3,916.67	47,000.04 0.00
61745MVA8	Morgan Stanley Capital I Series 2004-T13 Class A 4.39% Due 9/13/2045 Mo-1	600,000.00 596,724.30	597,010.19	0.00	0.00	652.19	0.00	597,662.38	0.00 0.00	0.00 0.00	2,195.00 2,195.00	26,340.00 0.00
61745MW25	Morgan Stanley Capital I Series 2005-T17 Class A4 4.52% Due 12/13/2041 Mo	500,000.00 500,990.12	500,757.29	0.00	0.00	0.00	760.01	499,997.28	0.00 0.00	0.00 0.00	1,883.33 1,883.33	22,599.96 0.00
61746WGB0	Morgan Stanley Dean Witt 2001-TOP1 6.66% Due 2/15/2033 Mo-1	358,486.88 363,342.61	377,968.73	0.00	15,539.09	0.00	2,421.18	360,008.46	15,539.09 15,539.09	0.00 0.00	2,075.84 1,989.60	24,473.39 0.00
69348HDF2	PNC Mortgage Acceptance Series 2001-C1 Class A2 6.36% Due 3/12/2034 Mo-1	3,873,810.29 3,816,611.06	0.00	3,940,937.50	126,189.71	28,009.15	0.00	3,842,756.94	126,189.71 126,189.71	0.00 0.00	0.00 20,531.19	189,916.01 7,066.67
74436JFB8	Prudential Securities Fi Ser 1999-C2 Class A2 7.193% Due 4/15/2009 Mo	0.00 0.00	174,908.15	0.00	174,254.48	0.00	653.67	0.00	174,254.48 174,254.48	0.00 0.00	1,044.51 0.00	1,568.89 0.00
761118PU6	Residential Accredit Loa Series 2005-QS17 Class A 6% Due 12/25/2035 Mo-1	3,520,540.89 3,579,675.05	4,931,660.35	0.00	1,371,601.82	0.00	23,174.93	3,536,883.60	1,371,601.82 1,371,601.82	0.00 0.00	24,460.71 17,602.70	256,765.34 0.00
79548K4M7	Salomon Brothers Mortg S Series 2000-C2 Class A2 7.455% Due 7/18/2033 Mo	3,604,802.19 4,048,221.01	8,479,386.69	0.00	4,693,505.51	0.00	170,405.17	3,615,476.01	4,693,505.51 4,693,505.51	0.00 0.00	51,553.24 22,394.83	510,352.16 0.00
88522RAA2	Thornburg Mortgage Sec T Series 2006-5 Class A1 Flt % Due 9/25/2046 Mo-2	3,604,473.02 3,472,684.48	4,399,169.46	0.00	934,545.01	65,159.66	0.00	3,529,784.11	934,545.01 934,545.01	0.00 0.00	447.28 141.14	19,931.97 0.00
92979FAG5	Wachovia Bank Comm Mtge Series 2007-C34 Class AM 5.818% Due 5/15/2046 Mo	10,000,000.00 10,049,710.00	10,043,258.17	0.00	0.00	0.00	6,015.34	10,037,242.83	0.00 0.00	0.00 0.00	48,483.33 48,483.33	581,799.96 0.00
949757AA6	Wells Fargo MBS Trust Series 2004-6 Class A1 5 1/4% Due 6/25/2034 Mo	5,975,762.07 6,096,211.01	7,003,791.15	0.00	952,763.20	0.00	43,724.12	6,007,303.83	952,763.20 952,763.20	0.00 0.00	30,312.30 26,143.96	341,087.53 0.00
94983QAL0	Wells Fargo Mortgage Bac Series 2006-3 Class A11 5 1/2% Due 3/25/2036 Mo	14,000,000.00 13,505,625.00	13,575,029.83	0.00	0.00	105,657.91	0.00	13,680,687.74	0.00 0.00	0.00 0.00	64,166.67 64,166.67	769,890.12 0.00
TOTAL Bonds - Mortgage Backed Sec		622,027,063.63 632,471,470.11	447,984,647.07	286,123,411.48	100,780,789.52	617,144.22	3,418,504.02	630,525,909.23	100,780,789.52 100,780,789.52	0.00 0.00	1,943,285.38 2,680,421.85	29,601,264.58 940,949.87

Bonds - Other Taxable (L/T)

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GAAP BASIS REPORTING PERIOD RECONCILIATION BY BOOK VALUE
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BALANCE SHEET VALUES

INCOME STATEMENT VALUES

SECURITY ID	DESCRIPTION	CUR PERIOD UNITS CUR PERIOD COST	PRIOR PERIOD BOOK VALUE	CURRENT PERIOD ACQUIST. COST	CURRENT PERIOD DISPOSALS BV	INCREASE BY ADJUSTMENT IN BOOK VALUE	DECREASE BY ADJUSTMENT IN BOOK VALUE	CURRENT PERIOD BOOK VALUE	SALES PROCEEDS BOOK VALUE SOLD	GAIN/LOSS FX GAIN/LOSS	PRIOR INC ACCR CURR INC ACCRUAL	INCOME RECEIVED INCOME PAID
Bonds - Mortgage Backed Sec												
69348HDF2	PNC Mortgage Acceptance Series 2001-C1 Class A2 6.36% Due 3/12/2034 Mo-1	1,100,013.74 1,083,771.36	3,842,756.94	0.00	2,773,796.55	27,658.42	0.00	1,096,618.81	2,773,796.55 2,773,796.55	0.00 0.00	20,531.19 5,830.07	212,712.59 0.00
761118PU6	Residential Accredit Loa Series 2005-QS17 Class A 6% Due 12/25/2035 Mo-1	2,307,354.74 2,346,111.15	3,536,883.60	0.00	1,213,186.15	0.00	11,971.87	2,311,725.58	1,213,186.15 1,213,186.15	0.00 0.00	17,602.70 11,536.77	177,620.21 0.00
79548K4M7	Salomon Brothers Mortg S Series 2000-C2 Class A2 7.455% Due 7/18/2033 Mo-	0.00 0.00	3,615,476.01	0.00	3,604,802.19	0.00	10,673.82	0.00	3,604,802.19 3,604,802.19	0.00 0.00	22,394.83 0.00	59,188.37 0.00
88522RAA2	Thornburg Mortgage Sec T Series 2006-5 Class A1 Flt % Due 9/25/2046 Mo-2	2,817,550.82 2,714,534.12	3,529,784.11	0.00	786,922.20	48,260.97	0.00	2,791,122.88	786,922.20 786,922.20	0.00 0.00	141.14 147.83	12,766.05 0.00
92979FAG5	Wachovia Bank Comm Mtge Series 2007-C34 Class AM 5.818% Due 5/15/2046 Mo-	10,000,000.00 10,049,710.00	10,037,242.83	0.00	0.00	0.00	6,368.69	10,030,874.14	0.00 0.00	0.00 0.00	48,483.33 48,483.33	581,799.96 0.00
949757AA6	Wells Fargo MBS Trust Series 2004-6 Class A1 5 1/4% Due 6/25/2034 Mo-	4,971,936.50 5,072,152.08	6,007,303.83	0.00	1,003,825.57	0.00	7,346.65	4,996,131.61	1,003,825.57 1,003,825.57	0.00 0.00	26,143.96 21,752.22	289,777.18 0.00
94983QAL0	Wells Fargo Mortgage Bac Series 2006-3 Class A11 5 1/2% Due 3/25/2036 Mo-	14,000,000.00 13,505,625.00	13,680,687.74	0.00	0.00	38,373.60	0.00	13,719,061.34	0.00 0.00	0.00 0.00	64,166.67 64,166.67	769,908.43 0.00
TOTAL Bonds - Mortgage Backed Sec		641,441,480.85 656,761,364.06	629,179,286.75	204,923,712.18	173,339,115.44	641,836.03	7,392,222.75	654,013,496.77	173,339,115.44 173,339,115.44	0.00 0.00	2,675,636.85 2,711,346.39	36,358,176.19 369,211.77
Bonds - Other Taxable (L/T)												
00182EAM1	ANZ National (Int'l) LTD Series 144A 3 1/8% Due 8/10/2015 FA1	2,390,000.00 2,388,016.30	0.00	2,388,016.30	0.00	94.98	0.00	2,388,111.28	0.00 0.00	0.00 0.00	0.00 29,252.60	0.00 0.00
00209AAG1	AT&T Wireless Services 8 1/8% Due 5/1/2012 MN1	2,500,000.00 2,450,000.00	2,483,407.93	0.00	0.00	6,532.89	0.00	2,489,940.82	0.00 0.00	0.00 0.00	33,854.17 33,854.17	203,125.00 0.00
00209TAA3	AT&T Broadband Corp 8 3/8% Due 3/15/2013 MS1	7,496,000.00 7,114,534.11	7,335,951.71	0.00	0.00	46,672.37	2,141.29	7,380,482.79	0.00 0.00	0.00 0.00	184,849.28 184,849.28	627,790.00 0.00
00254EJE3	Swedish Export Credit 3 1/4% Due 9/16/2014 MS1	10,000,000.00 10,223,200.00	0.00	10,223,200.00	0.00	0.00	41,242.01	10,181,957.99	0.00 0.00	0.00 0.00	0.00 94,791.67	325,000.00 130,000.00
002819AB6	Abbott Laboratories 5.6% Due 11/30/2017 MN30	10,000,000.00 10,103,900.00	10,087,173.07	0.00	0.00	0.00	9,131.20	10,078,041.87	0.00 0.00	0.00 0.00	48,222.22 48,222.22	560,000.00 0.00
010392ER5	Alabama Power Co Series FF 5.2% Due 1/15/2016 JJ15	6,310,000.00 6,295,423.90	6,300,137.12	0.00	0.00	1,406.32	0.00	6,301,543.44	0.00 0.00	0.00 0.00	151,299.78 151,299.78	328,120.00 0.00

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GAAP BASIS REPORTING PERIOD RECONCILIATION BY BOOK VALUE
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BALANCE SHEET VALUES

INCOME STATEMENT VALUES

SECURITY ID	DESCRIPTION	CUR PERIOD UNITS CUR PERIOD COST	PRIOR PERIOD BOOK VALUE	CURRENT PERIOD ACQUIST. COST	CURRENT PERIOD DISPOSALS BV	INCREASE BY ADJUSTMENT IN BOOK VALUE	DECREASE BY ADJUSTMENT IN BOOK VALUE	CURRENT PERIOD BOOK VALUE	SALES PROCEEDS BOOK VALUE SOLD	GAIN/LOSS FX GAIN/LOSS	PRIOR INC ACCR CURR INC ACCRUAL	INCOME RECEIVED INCOME PAID
Bonds - Mortgage Backed Sec												
61746WGB0	Morgan Stanley Dean Witt 2001-TOP1	0.00 0.00	57,788.63	0.00	57,910.10	121.47	0.00	0.00	57,910.10 57,910.10	0.00 0.00	321.40 0.00	459.99 0.00
69348HDF2	6.66% Due 2/15/2033 Mo-1 PNC Mortgage Acceptance Series 2001-C1 Class A2	0.00 0.00	1,096,618.81	0.00	1,100,013.74	3,394.93	0.00	0.00	1,100,013.74 1,100,013.74	0.00 0.00	5,830.07 0.00	13,601.10 0.00
761118PU6	6.36% Due 3/12/2034 Mo-1 Residential Accredit Loa Series 2005-QS17 Class A	1,868,149.33 1,268,805.93	2,311,725.58	0.00	1,035,325.48	25,238.26	32,832.43	1,268,805.93	360,217.36 1,035,325.48	-675,108.12 0.00	11,536.77 9,340.75	121,187.51 0.00
88522RAA2	6% Due 12/25/2035 Mo-1 Thornburg Mortgage Sec T Series 2006-5 Class A1	0.00 0.00	2,791,122.88	0.00	2,817,550.82	26,427.94	0.00	0.00	2,817,550.82 2,817,550.82	0.00 0.00	147.83 0.00	5,929.88 0.00
92979FAG5	Flt % Due 9/25/2046 Mo-2 Wachovia Bank Comm Mtge Series 2007-C34 Class AM	10,000,000.00 10,049,710.00	10,030,874.14	0.00	0.00	0.00	6,742.81	10,024,131.33	0.00 0.00	0.00 0.00	48,483.33 48,483.33	581,799.96 0.00
949757AA6	5.818% Due 5/15/2046 Mo- Wells Fargo MBS Trust Series 2004-6 Class A1	3,914,118.02 3,993,011.95	4,996,131.61	0.00	1,057,818.48	0.00	19,744.45	3,918,568.68	1,057,818.48 1,057,818.48	0.00 0.00	21,752.22 17,124.27	235,799.87 0.00
94983QAL0	5 1/4% Due 4/25/2015 Mo- Wells Fargo Mortgage Bac Series 2006-3 Class A11	13,115,437.76 12,652,298.87	13,719,061.34	0.00	884,562.24	42,606.90	0.00	12,877,106.00	884,562.24 884,562.24	0.00 0.00	64,166.67 60,112.42	750,879.71 0.00
TOTAL Bonds - Mortgage Backed Sec		504,712,775.65 515,165,100.05	654,013,496.77	15,678,192.10	152,123,467.07	560,310.36	5,282,239.22	512,846,292.94	151,448,358.95 152,123,467.07	-675,108.12 0.00	2,711,346.39 2,125,597.53	29,694,581.14 21,680.61
Bonds - Other Taxable (L/T)												
00182EAM1	ANZ National Int'l LTD Series 144A	2,390,000.00 2,388,016.30	2,388,111.28	0.00	0.00	376.97	0.00	2,388,488.25	0.00 0.00	0.00 0.00	29,252.60 29,252.60	74,687.50 0.00
00209AAG1	3 1/8% Due 8/10/2015 FA1 AT&T Wireless Services	0.00 0.00	2,489,940.82	0.00	2,565,813.54	75,872.72	0.00	0.00	2,565,813.54 2,565,813.54	0.00 0.00	33,854.17 0.00	235,286.46 0.00
00209TAA3	8 1/8% Due 5/1/2012 MN1											
00209TAA3	AT&T Broadband Corp 8 3/8% Due 3/15/2013 MS1	7,496,000.00 7,114,534.11	7,380,482.79	0.00	0.00	51,081.24	2,300.81	7,429,263.22	0.00 0.00	0.00 0.00	184,849.28 184,849.28	627,790.00 0.00
00254EJE3	Swedish Export Credit 3 1/4% Due 9/16/2014 MS1	10,000,000.00 10,223,200.00	10,181,957.99	0.00	0.00	0.00	47,349.45	10,134,608.54	0.00 0.00	0.00 0.00	94,791.67 94,791.67	325,000.00 0.00
002819AB6	Abbott Laboratories 5.6% Due 11/30/2017 MN30	10,000,000.00 10,103,900.00	10,078,041.87	0.00	0.00	0.00	9,636.71	10,068,405.16	0.00 0.00	0.00 0.00	48,222.22 48,222.22	560,000.00 0.00
010392ER5	Alabama Power Co Series FF	6,310,000.00 6,295,423.90	6,301,543.44	0.00	0.00	1,480.82	0.00	6,303,024.26	0.00 0.00	0.00 0.00	151,299.78 151,299.78	328,120.00 0.00
	5.2% Due 1/15/2016 JJ15											

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GAAP BASIS REPORTING PERIOD RECONCILIATION BY BOOK VALUE
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Everest Reinsurance (Bermuda), Ltd

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BALANCE SHEET VALUES

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SECURITY ID	DESCRIPTION	CUR PERIOD UNITS CUR PERIOD COST	PRIOR PERIOD BOOK VALUE	CURRENT PERIOD ACQUIST. COST	CURRENT PERIOD DISPOSALS BV	INCREASE BY ADJUSTMENT IN BOOK VALUE	DECREASE BY ADJUSTMENT IN BOOK VALUE	CURRENT PERIOD BOOK VALUE	SALES PROCEEDS BOOK VALUE SOLD	GAIN/LOSS FX GAIN/LOSS	PRIOR INC ACCR CURR INC ACCRUAL	INCOME RECEIVED INCOME PAID
Bonds - Mortgage Backed Sec												
61745MVA8	Morgan Stanley Capital I Series 2004-T13 Class A 4.39% Due 9/13/2045 Mo-1	73,408.35 73,007.57	281,915.58	0.00	209,143.69	514.91	0.00	73,286.80	209,143.69 209,143.69	0.00 0.00	1,033.67 268.55	10,126.86 0.00
761118PU6	Residential Accredit Loa Series 2005-QS17 Class A 6% Due 12/25/2035 Mo-1	0.00 0.00	1,268,805.93	0.00	1,271,887.77	11,854.16	8,772.32	0.00	1,542,139.49 1,271,887.77	270,251.72 0.00	9,340.75 0.00	108,631.00 0.00
92979FAG5	Wachovia Bank Comm Mtge Series 2007-C34 Class AM 5.818% Due 5/15/2046 Mo-	10,000,000.00 10,049,710.00	10,024,131.33	0.00	0.00	0.00	7,138.88	10,016,992.45	0.00 0.00	0.00 0.00	48,483.33 48,483.33	581,799.96 0.00
949757AA6	Wells Fargo MBS Trust Series 2004-6 Class A1 5 1/4% Due 4/25/2015 Mo-	0.00 0.00	3,918,568.68	0.00	3,914,118.02	0.00	4,450.66	0.00	3,914,118.02 3,914,118.02	0.00 0.00	17,124.27 0.00	104,864.11 0.00
94983QAL0	Wells Fargo Mortgage Bac Series 2006-3 Class A11 5 1/2% Due 3/25/2036 Mo-	0.00 0.00	12,877,106.00	0.00	12,878,323.71	3,910.52	2,692.81	0.00	12,857,432.94 12,878,323.71	-20,890.77 0.00	60,112.42 0.00	195,073.26 0.00
TOTAL Bonds - Mortgage Backed Sec		456,582,403.97 471,162,639.75	512,846,292.94	118,029,890.37	157,225,941.36	517,661.32	4,936,187.33	469,231,715.94	157,615,768.03 157,225,941.36	389,826.67 0.00	2,125,597.53 1,756,452.40	22,897,003.95 241,232.42
Bonds - Other Taxable (L/T)												
00182EAM1	ANZ National Int'l LTD Series 144A 3 1/8% Due 8/10/2015 FA1	2,390,000.00 2,388,016.30	2,388,488.25	0.00	0.00	388.90	0.00	2,388,877.15	0.00 0.00	0.00 0.00	29,252.60 29,252.60	74,687.50 0.00
00209TAA3	AT&T Broadband Corp 8 3/8% Due 3/15/2013 MS1	7,496,000.00 7,114,534.11	7,429,263.22	0.00	0.00	54,081.29	2,512.39	7,480,832.12	0.00 0.00	0.00 0.00	184,849.28 184,849.28	627,790.00 0.00
00254EJE3	Swedish Export Credit 3 1/4% Due 9/16/2014 MS1	10,000,000.00 10,223,200.00	10,134,608.54	0.00	0.00	0.00	48,650.90	10,085,957.64	0.00 0.00	0.00 0.00	94,791.67 94,791.67	325,000.00 0.00
002819AB6	Abbott Laboratories 5.6% Due 11/30/2017 MN30	0.00 0.00	10,068,405.16	0.00	12,301,700.00	2,233,294.84	0.00	0.00	12,301,700.00 12,301,700.00	0.00 0.00	48,222.22 0.00	575,555.56 0.00
010392ER5	Alabama Power Co Series FF 5.2% Due 1/15/2016 JJ15	6,310,000.00 6,295,423.90	6,303,024.26	0.00	0.00	1,559.28	0.00	6,304,583.54	0.00 0.00	0.00 0.00	151,299.78 151,299.78	328,120.00 0.00
013104AL8	Albertsons Inc 8% Due 5/1/2031 MN1	750,000.00 421,875.00	893,787.05	0.00	468,994.59	0.00	2,917.46	421,875.00	0.00 468,994.59	-468,994.59 0.00	10,000.00 10,000.00	60,000.00 0.00
023135AH9	Amazon.com Inc 1.2% Due 11/29/2017 MN29	2,490,000.00 2,477,873.70	0.00	2,477,873.70	0.00	201.71	0.00	2,478,075.41	0.00 0.00	0.00 0.00	0.00 2,656.00	0.00 0.00
02361DAE0	Ameren Illinois Co 6 1/8% Due 11/15/2017 MN	2,573,000.00 2,575,536.08	2,575,126.39	0.00	0.00	197.09	542.50	2,574,780.98	0.00 0.00	0.00 0.00	20,137.30 20,137.30	157,596.26 0.00

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